

Pre-conference workshop 2: Basel III and counterparty credit risk

Frank Oertel

Federal Financial Supervisory Authority (BaFin)
Department of Cross-Sectoral Risk Modelling (Q RM)
Unit Q RM 1: Economic Capital and Risk Modelling

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This presentation and associated materials are provided for informational and educational purposes in relation to this pre-conference workshop only. Views expressed in this work are the author's views. They are not necessarily shared by the Federal Financial Supervisory Authority.



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The workshop presenter is on move to University of Southampton.



- 1 Simultaneous defaults and total bilateral counterparty credit risk
- 2 Total bilateral valuation adjustment - a top-down approach
- 3 Unilateral CVA and Basel III
- 4 Restructuring of counterparty credit risk and possible future ideas for research







A very few references I

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Thank you for your interest. Just write an e-mail to me. I would be happy to forward the complete version to you, of course.

Kind regards,

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