1.	Record Nr.	UNISALENTO991001424639707536
	Autore	Wieghardt, Karl
	Titolo	Theoretische Stromunglehre : eine Einfuhrung / Karl Wieghardt
	Pubbl/distr/stampa	Stuttgart : Teubner, 1969
	Edizione	[2. Auflage]
	Descrizione fisica	226 p. ; 21 cm.
	Collana	Leitfaden der angewandten Mathematik und Mechanik (LAMM)
	Classificazione	AMS 76C
	Disciplina	432.51
	Soggetti	Incompressible inviscid fluids Vorticity flows
	Lingua di pubblicazione	Tedesco
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	1. ed.: 1965

2.	Record Nr.	UNINA9910965593603321
	Autore	Aitken James
	Titolo	Counterparty Risk, Impacton Collateral Flows and Role for Central Counterparties / / James Aitken, Manmohan Singh
	Pubbl/distr/stampa	Washington, D.C. : , : International Monetary Fund, , 2009
	ISBN	9786612843853 9781462364848 1462364845 9781452774282 1452774285 9781451873207 1451873204 9781282843851 1282843850
	Edizione	[1st ed.]
	Descrizione fisica	1 online resource (17 p.)
	Collana	IMF Working Papers
	Altri autori (Persone)	SinghManmohan
	Disciplina	332.63232
	Soggetti	Credit - Risk assessment Risk management - United States Banks and banking - United States Finance - United States Asset and liability management Banking Banks and Banking Banks and banking Banks Central counterparty clearing house Clearinghouses Collateral Currencies Depository Institutions Derivative markets Derivative securities Finance Finance: General Financial Institutions and Services: Government Policy and Regulation Financial institutions Financial Instruments Financial markets

General Financial Markets: General (includes Measurement and Data)
Government and the Monetary System
Industries: Financial Services
Institutional Investors
International Finance Forecasting and Simulation
International finance
International Financial Markets
International liquidity
Investment Decisions
Loans
Micro Finance Institutions
Monetary economics
Monetary Systems
Money and Monetary Policy
Money
Mortgages
Non-bank Financial Institutions
Payment Systems
Pension Funds
Portfolio Choice
Regimes
Standards
United States

Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	At head of title: Monetary and Capital Markets Department. "August 2009."
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Contents; I. Introduction; II. Counterparty Risk; Figures; 1. Illustrative Repricing of Derivatives When a Large Financial Institution Fails; III. The Changing Profile of Counterparty Risk in the United States; IV. The Adverse Impact of Counterparty Risk on Global Liquidity; 2. Counterparty Liabilities of Major U.S. Banks; Tables; 1. Snapshot of Reduced Collateral Posting Among LCFIs; 2. Securities Lending by Major Custodians; V. Regulatory Thrust for a Central Counterparty; 3. Cash Holding by Major LCFIs; VI. Conclusions and Policy Implications; Appendixes 1. Methodological Issues in Computing Connectedness in Counterparty RiskReferences
Sommario/riassunto	Counterparty risk in the United States stemming from exposures to OTC derivatives payables (after netting) is now concentrated in five banks?Goldman Sachs, JPMorgan, Bank of America, Morgan Stanley and Citi. This note analyzes how such risks have shifted over the past year. We estimate that the adverse impact of counterparty risk on high-grade collateral flows and global liquidity due to decrease in rehypothecation, reduced securities lending, and hoarding of cash by major banks is at least $5 trillion. In order to mitigate counterparty risk, there have been regulatory initiatives to establish central counterparties (CCPs). From a

policy perspective, counterparty risk remains large at present and recent experience has shown that OTC derivative positions are not supported by sufficient capital, constituting a major risk for participants in this market.