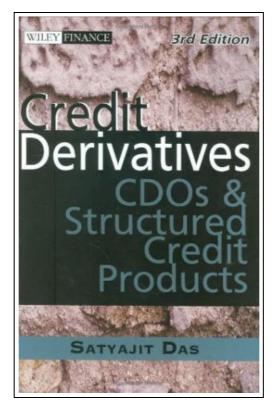
Credit Derivatives: CDOs and Structured Credit Products (Hardback)



Filesize: 6.7 MB

Reviews

This written pdf is great. It is really simplistic but surprises within the 50 percent of the pdf. I realized this pdf from my dad and i advised this pdf to understand.

(Mr. Milford Jakubowski IV)

CREDIT DERIVATIVES: CDOS AND STRUCTURED CREDIT PRODUCTS (HARDBACK)



John Wiley and Sons Ltd, United Kingdom, 2005. Hardback. Condition: New. 3rd Edition. Language: English. Brand New Book. The Third Edition of Credit Derivatives is a complete reference work offering comprehensive information on credit derivative products, applications, pricing/valuation approaches, documentation issues and accounting/taxation aspects of such transactions. Previous editions have consisted of a number of chapters written by the author and a collection of papers from leading market practitioners. This edition departs from the previous format -- all chapters have been written by the author, Satyajit Das. Key areas of new and enhanced coverage include: Inclusion of latest developments in documentation (the 2003 Credit Derivative Definitions and market developments such as Master Confirmations). Description of developments in structured credit products, including portfolio products, up-front credit default swaps, quanto credit default swaps, credit swaptions, zero recovery credit default swaps, first-to-default swaps/ Nth? to-default swaps, and many more. Increased coverage of credit linked notes including repackaging structures. Detailed discussion of the collateralized debt obligations (?CDO?) market, including CDO structures, pricing and valuation, rating methodology, CDO variations, single tranche CDOs, hedging of CDO tranches, behavior of CDO tranche (equity, mezzanine, senior and super senior) investments. Increased coverage of pricing of credit default swaps (including models and valuation approaches) and discussion of cash-synthetic basis and its causes and behavior. Coverage of E2C (equity to credit) hedging. Detailed examples of applications of credit derivatives by different market participants. Discussion of trading in credit derivatives including more complex trading strategies such as basis trading and capital structure arbitrage trades. Updated coverage of regulatory framework for credit derivatives. Updated discussion of market structures, developments and prospects. Order your copy o



Read Credit Derivatives: CDOs and Structured Credit Products (Hardback) Online Download PDF Credit Derivatives: CDOs and Structured Credit Products (Hardback)

See Also



Weebies Family Halloween Night English Language: English Language British Full Colour

Createspace, United States, 2014. Paperback. Book Condition: New. 229 x 152 mm. Language: English . Brand New Book ***** Print on Demand ******. Children s Weebies Family Halloween Night Book 20 starts to teach Pre-School and...

Read Document »



Children's Educational Book: Junior Leonardo Da Vinci: An Introduction to the Art, Science and Inventions of This Great Genius. Age 7 8 9 10 Year-Olds. [Us English]

 $Create space, United States, 2013. \ Paperback. \ Book \ Condition: New. \ 254 \times 178 \ mm. \ Language: English. \ Brand \ New \ Book \ ****** Print on Demand \ ******. \ ABOUT \ SMART \ READS for Kids. \ Love \ Art, \ Love \ Learning \ Welcome. \ Designed \ to...$

Read Document »



Children's Educational Book Junior Leonardo Da Vinci: An Introduction to the Art, Science and Inventions of This Great Genius Age 7 8 9 10 Year-Olds. [British English]

Createspace, United States, 2013. Paperback. Book Condition: New. 248 x 170 mm. Language: English . Brand New Book ***** Print on Demand *****. ABOUT SMART READS for Kids . Love Art, Love Learning Welcome. Designed to...

Read Document v



The Trouble with Trucks: First Reading Book for 3 to 5 Year Olds

Anness Publishing. Paperback. Book Condition: new. BRAND NEW, The Trouble with Trucks: First Reading Book for 3 to 5 Year Olds, Nicola Baxter, Geoff Ball, This is a super-size first reading book for 3-5 year...

Read Document »



Your Pregnancy for the Father to Be Everything You Need to Know about Pregnancy Childbirth and Getting Ready for Your New Baby by Judith Schuler and Glade B Curtis 2003 Paperback

Book Condition: Brand New. Book Condition: Brand New.

Read Document »