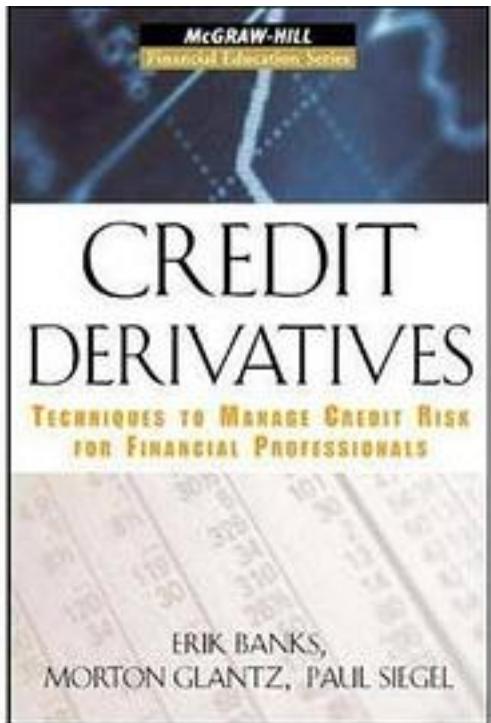


Credit Derivatives



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出版者:Wiley

出版时间:2005-5-9

装帧:Hardcover

isbn:9780470821596

在线阅读本书

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/ N th 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 of this comprehensive work today.

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