

<<结构信贷产品>>

图书基本信息

书名：<<结构信贷产品>>

13位ISBN编号：9780470821190

10位ISBN编号：0470821191

出版时间：2004-12

出版时间：John Wiley & Sons

作者：Moorad Choudhry

页数：436

版权说明：本站所提供下载的PDF图书仅提供预览和简介，请支持正版图书。

更多资源请访问：<http://www.tushu007.com>

<<结构信贷产品>>

内容概要

Structured Credit Products are one of today's fastest growing investment and risk management mechanisms, and a focus of innovation and creativity in the capital markets. The building blocks of these products are credit derivatives, which are among the most widely used products in finance. This book offers a succinct and focused description of the main credit derivative instruments, as well as the more complex products such as synthetic collateralised debt obligations. The book features: Detailed product descriptions and analysis Case studies on US, European and Asian transactions Latest developments in synthetic structures. Written in an accessible style by an acclaimed author in the field of finance, this book is aimed at the entire banking, securitisation and fund management market.

书籍目录

Foreword Preface Acknowledgements About the Author PART I: CREDIT RISK AND CREDIT DERIVATIVE INSTRUMENTS Chapter 1 Credit Risk Chapter 2 Credit Derivatives: Unfunded Instruments Chapter 3 Credit Derivatives: Funded Instruments Chapter 4 Credit Derivatives: Basic Applications Chapter 5 Credit Derivatives: Pricing and Valuation Chapter 6 Credit Default Swap Pricing Chapter 7 The Asset Swap— Credit Default Swap Basic I Chapter 8 The Credit Default Swap Basis II: Analyzing the Relationship between Cash and Synthetic Markets PART II: STRUCTURED CREDIT PRODUCTS AND SYNTHETIC SECURITISATION Chapter 9 An Introduction to Securitisation Chapter 10 Synthetic Collateralised Debt Obligations Chapter 11 Integrating Cash and Synthetic Markets: Multi-SPV Credit Hybrid CDO Structure Chapter 12 Synthetic CDOS: Risk and Return Chapter 13 Basic Principles in CDO Valuation and Cashflow Waterfall Models Chapter 14 Synthetic Mortgage-backed Securities Chapter 15 Synthetic Conduit and Repackaged Transactions Glossary Index

版权说明

本站所提供下载的PDF图书仅提供预览和简介，请支持正版图书。

更多资源请访问:<http://www.tushu007.com>