

<<风险管理(英文原版进口)>>

图书基本信息

书名：<<风险管理(英文原版进口)>>

13位ISBN编号：9780470821657

10位ISBN编号：0470821655

出版时间：2005-08-05

出版时间：John Wiley*

作者：DAS

页数：1327

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>

<<风险管理(英文原版进口)>>

内容概要

Risk Management consists of 8 Parts and 18 Chapters covering risk management, market risk methodologies (including VAR and stress testing), credit risk in derivative transactions, other derivatives trading risks (liquidity risk, model risk and operational risk), organizational aspects of risk management and operational aspects of derivative trading. The volume also covers documentation/legal aspects of derivative transactions (including ISDA documentary framework), accounting treatment (including FASB 133 and IAS 39 issues), taxation aspects and regulatory aspects of derivative trading affecting banks and securities dealers (including the Basel framework for capital to be held against credit and market risk).

作者简介

Satyajit Das is an international specialist in the area of financial derivatives, risk management and capital markets. Since 1994, he has been a consultant to financial institutions and corporations on derivatives and financial products and risk management issues. He presents seminars on financial derivatives/ risk management and capital markets in Europe, North America, Asia and Australia.

书籍目录

Introduction RISK MANAGEMENT PRINCIPLES 1 Framework For Risk Management MARKET RISK 2
Market Risk Measurement—Value at Risk Models 3 Stress Testing 4 Portfolio Valuation/Mark-To-Market
CREDIT RISK 5 Derivative Credit Risk: Measurement 6 Derivative Credit Exposure: Management & Credit
Enhancement 7 Derivative Product Companies OTHER RISKS 8 Liquidity Risk 9 Model Risk 10
Operational Risk ORGANISATION OF RISK MANAGEMENT 11 Risk Management Function 12 Risk
Adjusted Performance Management OPERATIONAL ASPECTS 13 Operational, Systems & Technology Issues
14 Legal Issues and Documentation 15 Accounting Issues 16 Taxation Aspects of Swaps and Financial
Derivatives REGULATORY ASPECTS OF DERIVATIVES 17 Credit Risk: Regulatory Framework Appendix:
Basle II 18 Market Risk: Regulatory Framework Appendix: Basle 1996 Index

<<风险管理(英文原版进口)>>

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>