

1. Record Nr.	UNINA9910677568503321
Autore	Boberski David
Titolo	CDS delivery option [[electronic resource] ] : better pricing of credit default swaps // David Boberski
Pubbl/distr/stampa	New York, : Bloomberg Press, 2009
ISBN	1-119-20441-0 1-282-68349-7 9786612683497 0-470-88325-1
Edizione	[1st edition]
Descrizione fisica	1 online resource (223 p.)
Collana	Bloomberg Financial ; ; v.48
Disciplina	332.63/2 332.632 332.6457
Soggetti	Credit derivatives Swaps (Finance) Default (Finance) Risk management
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	pt. 1. Markets and mechanisms -- pt. 2. The delivery option -- pt. 3. Contract design -- pt. 4. A bear market case study.
Sommario/riassunto	"David Boberski is executive director and head of exchange-traded derivative strategy within Prime Services at UBS Investment Bank. Institutional Investor has named Boberski to its All-American Fixed-Income Research Team for his work in federal agency debt and interest-rate derivatives. This is Boberski's second book"--Provided by publisher.