Record Nr. UNINA9910822854103321 Credit derivatives: instruments, applications and pricing // Mark J.P. **Titolo** Anson ... [et al.] Pubbl/distr/stampa Hoboken, N.J., : Wiley, c2004 **ISBN** 1-280-36822-5 9786610368228 0-471-65238-5 Edizione [1st ed.] Descrizione fisica 1 online resource (353 p.) Collana The Frank J. Fabozzi Series Altri autori (Persone) AnsonMark Jonathan Paul Disciplina 332.632 Soggetti Credit derivatives 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 Credit Derivatives: Instruments, Applications, and Pricing; Contents; PREFACE; ABOUT THE AUTHORS; CHAPTER 1 Introduction; CHAPTER 2 Types of Credit Risk; CHAPTER 3 Credit Default Swaps; CHAPTER 4 Asset Swaps and the Credit Default Swap Basis: CHAPTER 5 Total Return Swaps: CHAPTER 6 Credit-Linked Notes: CHAPTER 7 Synthetic Collateralized Debt Obligation Structures; CHAPTER 8 Credit Risk Modeling: Structural Models; CHAPTER 9 Credit Risk Modeling: Reduced Form Models; CHAPTER 10 Pricing of Credit Default Swaps; CHAPTER 11 Options and Forwards on Credit-Related Spread Products CHAPTER 12 Accounting for Credit Derivatives CHAPTER 13 Taxation of Credit Derivatives; INDEX Sommario/riassunto An essential guide to credit derivatives Credit derivatives has become one of the fastest-growing areas of interest in global derivatives and risk management. Credit Derivatives takes the reader through an indepth explanation of an investment tool that has been increasingly used to manage credit risk in banking and capital markets. Anson discusses everything from the basics of why credit risk is important to accounting and tax implications of credit derivatives. Key topics covered in this essential guidebook include: credit swaps; credit forwards; credit linked notes; and credit derivative