

1. Record Nr.	UNINA9910829884003321
Autore	Douglas Rohan
Titolo	Credit derivative strategies [[electronic resource]] : new thinking on managing risk and return // edited by Rohan Douglas
Pubbl/distr/stampa	New York, : Bloomberg Press, 2007
ISBN	1-119-20422-4 1-282-68426-4 9786612684265 0-470-88301-4
Edizione	[1st ed.]
Descrizione fisica	1 online resource (241 p.)
Collana	Bloomberg Financial ; ; v.44
Altri autori (Persone)	DouglasRohan
Disciplina	332.63/2 332.632 332.6457
Soggetti	Credit derivatives 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. Investment strategies -- pt. 2. Risk management strategies -- pt. 3. Pricing, products, and procedures.
Sommario/riassunto	"Credit Derivatives are financial contracts that transfer credit risk--the risk that a debtor will not repay a loan--between parties. Credit Derivative Strategies describes for professional investors current ways of participating in this rapidly expanding market, including how to select credit hedge funds, analyze event risk, find relative value opportunities, and choose synthetic collateralized debt obligations (CDOs)"--Provided by publisher.