

1. Record Nr.	UNINA9910830686903321
Autore	Kothari Vinod
Titolo	Credit derivatives and structured credit trading [[electronic resource] /] / Vinod Kothari
Pubbl/distr/stampa	Singapore, : John Wiley & Sons (Asia), 2009
ISBN	1-118-17878-5 1-280-58924-8 9786613619075 1-118-39041-5 1-118-17880-7
Edizione	[Rev. ed.]
Descrizione fisica	1 online resource (512 p.)
Collana	Wiley finance
Altri autori (Persone)	KothariVinod
Disciplina	332.632 332.6457
Soggetti	Credit derivatives Credit - 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. Market, instruments and motivations -- pt. 2. Single-name insrtuments [instruments] -- pt. 3. Portfolio products -- pt. 4. Pricing and valuation of credit derivatives -- pt. 5. Legal, regulatory, operational, tax and accounting aspects.
Sommario/riassunto	Credit derivatives as a financial tool has been growing exponentially from almost nothing more than seven years ago to approximately US5 trillion deals completed by end of 2005. This indicates the growing importance of credit derivatives in the financial sector and how widely it is being used these days by banks globally. It is also being increasingly used as a device of synthetic securitisation. This significant market trend underscores the need for a book of such a nature.Kothari, an undisputed expert in credit derivatives, explains the subject matter using easy-to-understand terms, pre