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different slices of credit risk according to their risk appetite.

Credit derivative - Wikipedia

The Third Edition of Credit Derivatives is a complete reference work offering comprehensive information on credit derivative products, applications, pricing/valuation approaches, documentation issues and accounting/taxation aspects of such transactions.. Previous editions have consisted of a number of chapters written by the author and a collection of papers from leading market practitioners.

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Collateralized debt obligation - Wikipedia

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Collateralized Debt Obligation (CDO) Definition

Derivatives are financial instruments that derive from an underlying asset such as a commodity, bond or currency. SCI's derivatives coverage focuses on the structuring and trading of derivatives relating to securitisation and structured credit. The instruments covered are primarily: credit default swaps (CDS) and options; correlation trading through index tranches; total return swaps on credit and loan indices and baskets; bespoke

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**Credit Derivatives
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Credit Trading
(Wiley ...**

Description. Over the past decade, credit derivatives have emerged as the key financial innovation in global capital markets. At end 2004, the

market size hit \$6.4 billion (in notional amounts) from virtually nothing in 1995. This rise has been spurred by the imperative for banks to better manage their risks, not least credit risks, and the appetite shown by institutional investors and hedge funds for innovative, high yielding structured investment products.

**Credit Derivatives
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Credit: A Guide for
...**

Credit default swaps (CDSs) are the most common type of credit derivative. According to different surveys of market participants, which were summarized in Chapter 2, CDSs are by far the main credit derivatives product in terms of notional amount

outstanding. As actively quoted and negotiated single-name instruments, CDSs are important in their own right, but their significance also stems from the fact that they serve as building blocks for many complex multiname products.

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Mastering Credit Derivatives is an invaluable guide that will help you to understand credit derivatives and apply them to your market place. About the Author Andrew Kasapis has sold credit derivatives products from the front office since 1998 (the very beginning of the inter bank market) and more recently has sold structured credit products for major institutional sales boutiques.