



Credit Derivatives Handbook: Global Perspectives, Innovations, and Market Drivers (McGraw-Hill Finance & Investing)

Greg N. Gregoriou, Paul U. Ali

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The world's leading financial thinkers share their insights into the latest developments in credit derivatives

In The Credit Derivatives Handbook, some of the world's sharpest financial and legal minds come together to discuss how credit derivatives have evolved from tools restricted to the banking industry into flexible and customizable instruments used by investors of all kinds.

You will come away with the knowledge and insight needed to measure and value risk, as well as the ability to put credit derivatives to work. Over fifteen contributors provide in-depth analyses of subjects in their respective areas of expertise, such as:

- Key products, applications, and typical trades, hedging and credit structuring
- Pricing of credit default swaps and synthetic CDOs
- Design of synthetic CDOs
- Copula models, with illustrative examples
- Credit derivatives in investment portfolios
- Opportunities for structuring credit derivatives in accordance with Islamic finance

Comprehensive in scope but executed in meticulous detail, *The Credit Derivatives Handbook* provides a complete, global perspective of what the editors consider “one of the most important financial innovations of recent times.”

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