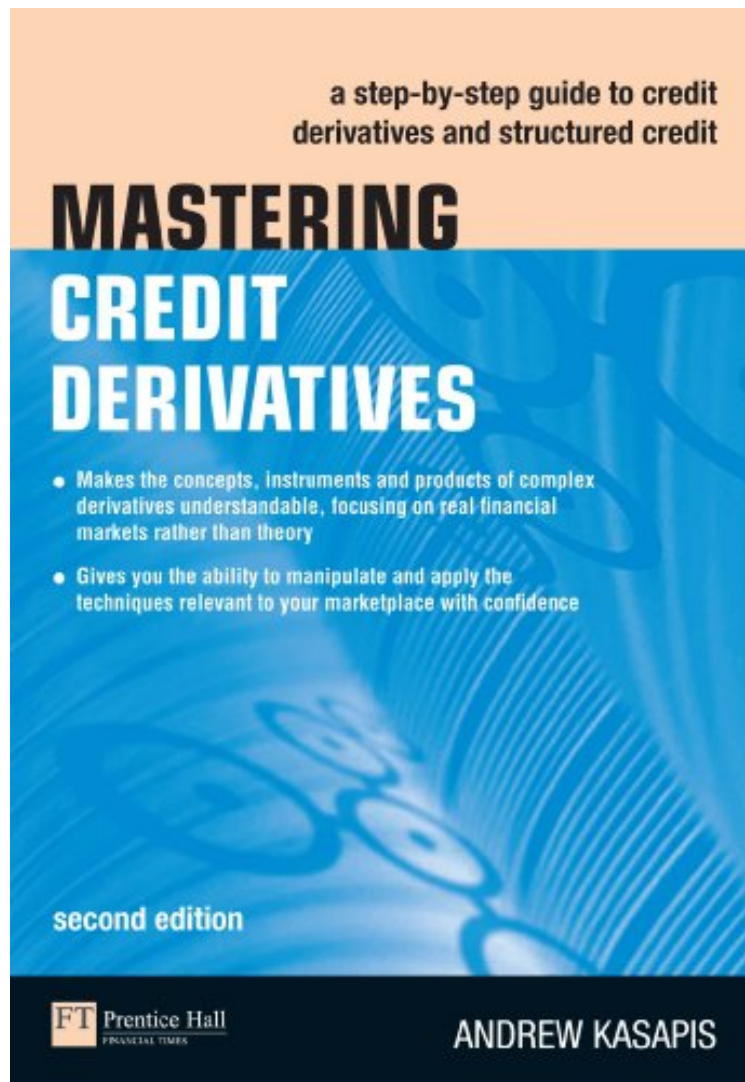


(Pdf free) Mastering Credit Derivatives: A step-by-step guide to credit derivatives and structured credit (The Mastering Series)

Mastering Credit Derivatives: A step-by-step guide to credit derivatives and structured credit (The Mastering Series)

Andrew Kasapis

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Andrew Kasapis : Mastering Credit Derivatives: A step-by-step guide to credit derivatives and structured credit (The Mastering Series) before purchasing it in order to gauge whether or not it would be worth my time, and all praised Mastering Credit Derivatives: A step-by-step guide to credit derivatives and structured credit (The Mastering Series):

3 of 3 people found the following review helpful. non-mathematical treatment for a general reader By W Boudville Kasapis educates the reader about the basic structure of common types of credit derivatives. Largely he

avoids a heavy mathematical treatment. Aiming the text perhaps at someone in the financial industry who is not tasked with making these instruments, but instead has to understand the qualitative properties. Maybe you are a stockbroker or investor who has to market these or is contemplating a purchase. Accordingly, the text is very descriptive, and the figures are carefully drawn to give enough details of the essences of a process or instrument, without overloading the reader. The publisher, Financial Times [aka. Pearson], should also be commended for keeping the price quite reasonable. 0 of 0 people found the following review helpful. Valuable purchase By Ladypolroger This book got right to the point, excluded irrelevant mathematical excess and certainly delivered what Kasapis set out to achieve. If you wish for a clear strategy for mastering credit derivatives, I recommend.

This second edition of Mastering Credit Derivatives has been completely revised to include new movements in the world of finance. The first part of the book is set aside as a condensed, updated version of the previous edition whereas the next two thirds are dedicated to recent innovations such as Structured Credit Derivatives and Greeks and Tranche Sensitivity. The book is written on a purely 'need to know' basis, avoiding the archaic, theoretical and excessively mathematical concepts. Input from market practitioners offers valuable insight into where they believe the market is headed in the future. Derivatives is a huge area, thought to be worth trillions of pounds. With new products being constantly introduced, it is important to keep up-to-date with its rapid growth.

From the Back Cover "...a truly insightful book on structured credit...this book will help the reader develop an intuitive understanding of how structured products behave in changing markets". Philip Best, Chief Risk Officer, Threadneedle Asset Management. A step-by-step guide to credit derivatives and their application. Mastering Credit Derivatives provides comprehensive coverage of this rapidly growing market. It will give you a clear understanding of what credit derivatives are, as well as explaining their benefits and risks. In this fully revised and updated edition, Andrew Kasapis approaches the derivatives market from a practical basis, using examples of real market data and trades. He includes ideas and comments from market practitioners who offer valuable insights as to the likely direction the industry will take. The book includes chapters on: An assessment of the sub-prime crisis and how it has affected derivatives Available derivative products and how they are applied How best to value credit and how to price and risk-manage derivatives An explanation of traunched indices and first-to-default baskets Recently introduced products such as collateral synthetic obligations (CSOs) and collateralised debt obligations (CDOs) 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 Kasapi is a specialist in the sale of derivatives and structures driven products. He worked for IBM Trading Risk Consultancy, where he specialised in credit risk and market methodologies, and currently works for Credittrade Acirc; they deal in credit derivatives sales boutiques, selling credit default swaps and other credit products to financial institutions.