图书基本信息

书名:《债务抵押义务》

13位ISBN编号:9780471718871

10位ISBN编号:0471718874

出版时间:2006-12

出版社: John Wiley & Sons Inc

作者: Lucas, Douglas J./ Goodman, Laurie S./ Fabozzi, Frank J.

页数:504

版权说明:本站所提供下载的PDF图书仅提供预览和简介以及在线试读,请支持正版图书。

更多资源请访问:www.tushu111.com

内容概要

Since first edition's publication, the CDO market has seen tremendous growth. As of 2005, \$1.1 trillion of CDOs were outstanding -- making them the fastest-growing investment vehicle of the last decade. To help you keep up with this expanding market and its various instruments, Douglas Lucas, Laurie Goodman, and Frank Fabozzi have collaborated to bring you this fully revised and up-to-date new edition of Collateralized Debt Obligations. Written in a clear and accessible style, this valuable resource provides critical information regarding the evolving nature of the CDO market. You'll find in-depth insights gleaned from years of investment and credit experience as well as the examination of a wide range of issues, including cash CDOs, loans and CLOs, structured finance CDOs and collateral review, emerging market and market value CDOs, and synthetic CDOs. Use this book as your guide and take advantage of this dynamic market and its products.

书籍目录

PrefaceAbout the AuthorsPART ONE: INTRODUCTION TO CASH CDOs CHAPTER 1: Cash CDO BasicsPART TWO: LOANS AND CLOs CHAPTER 3: High-Yield Loans: Structure and Performance CHAPTER 4: European Bank Loans and Middle Market LoansPART THREE: STURCTURED FINANCE CDOs AND COLLATERAL REVIEW CHAPTER 5: Review of Structured Finance Collateral: Mortgage-Related Products CHAPTER 6: Review of Structured Finance Collateral: Nonmortgage ABS CHAPTER 7: Structured Finance Default and Recovery Rates CHAPTER 8: Structured Finance Cash Flow CDOsPART FOUR: OTHER TYPES OF CASH CDOs CHAPTER 9: Emerging Market CDOsPART FIVE: SYNTHETIC CDOs CHAPTER 11: Introduction to Credit Default Swaps and Synthetic CDOs CHAPTER 12: Synthetic Balance Sheet CDOs CHAPTER 13: Synthetic Arbitrage CDOs CHAPTER 14: A Framework for Evaluating Trades in the Credit Derivatives Market CHAPTER 15: Structured Finance Credit Default Swaps and Synthetic CDOsPART SIX: DEFAULT CORRELATION. CHAPTER 16: Default Correlation: The Basics CHAPTER 17: Empirical Default Correlations: Problems and SolutionsPART SEVEN: CDO EQUITY CHAPTER 18: Why Buy CDO Equity? CHAPTER 19: CDO Equity Returns and Return CorrelationPART EIGHT: OTHER CDO TOPICS CHAPTER 20: Analytical Challenges in Secondary CDO Market Trading CHAPTER 21: The CDO Arbitrage CHAPTER 22: How to Evaluate a CDO and Manage a CDO Portfolio CHAPTER 23: Quantifying Single-Name Risk Across CDOs CHAPTER 24: CDO Rating ExperienceINDEX

版权说明

本站所提供下载的PDF图书仅提供预览和简介,请支持正版图书。

更多资源请访问:www.tushu111.com