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Modelling Single-name and Multi-name Credit Derivatives Dominic O'Kane, 2011-03-08 Modelling Single name and Multi name Credit Derivatives presents an up to date comprehensive accessible and practical guide to the pricing and risk management of credit derivatives It is both a detailed introduction to credit derivative modelling and a reference for those who are already practitioners This book is up to date as it covers many of the important developments which have occurred in the credit derivatives market in the past 4 5 years These include the arrival of the CDS portfolio indices and all of the products based on these indices In terms of models this book covers the challenge of modelling single tranche CDOs in the presence of the correlation skew as well as the pricing and risk of more recent products such as constant maturity CDS portfolio swaptions CDO squareds credit CPPI and credit CPDOs *Derivatives and Development* Sasha Breger Bush, 2012-07-16 Breger Bush argues that derivatives markets work in the development context as engines of inequality and instability aggravating poverty among those they are purported to help and highlighting some of the dangers of neoliberal globalization for the poor **Federal Register**, 2013-05 Organization Descriptions and Cross-references Union of

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