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By Mcdonald R
L

This book analyzes in depth all major derivatives debacles of the last half century including the multi-

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Metallgesellschaft
(1994), Barings Bank
(1995), Long Term
Capital Management
(1998), Amaranth
(2006), Société
Générale (2008) , AIG
(2008) and JP Morgan-
Chase (2012). It
unlocks the secrets of
derivatives by telling
the stories of

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institutions which
played in the
derivative market and
lost big. For some of
these unfortunate
organizations it was
daring but flawed
financial engineering
which brought them
havoc. For others it
was unbridled
speculation
perpetrated by rogue
traders whose

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Nobuhiko R L

unchecked fraud
brought their house
down. Should
derivatives be feared
"as financial weapons
of mass destruction" or
hailed as financial
innovations which
through efficient risk
transfer are truly
adding to the Wealth
of Nations? By
presenting a factual
analysis of how the

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malpractice of derivatives played havoc with derivative end-user and dealer institutions, a case is made for vigilance not only to market and counter-party risk but also operational risk in their use for risk management and proprietary trading. Clear and recurring lessons across the

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different stories in this
volume call not only for
a tighter but also

"smarter" control
system of derivatives
trading and should be
of immediate interest
to financial managers,
bankers, traders,
auditors and
regulators who are
directly or indirectly
exposed to financial
derivatives. The book

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groups cases by
derivative category,
starting with the
simplest and building
up to the most
complex — namely,
Forwards, Futures,
Options and Swaps in
that order, with
applications in
commodities, foreign
exchange, stock
indices and interest
rates. Each chapter

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deals with one
derivative debacle,
providing a rigorous
and comprehensive
but non-technical
elucidation of what
happened. What is
new in the second
edition? A new
chapter on JP Morgan-
Chase's London
Whale, an in-depth
discussion of credit-
default swaps, and an

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update of the
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revamped regulatory
framework with Basel
2.5 and Basel III
against the backdrop
of the Euro crisis,
along with a revised
and expanded
discussion of the AIG
debacle.

Contents: Derivatives
and the Wealth of Nati
ons Forwards: Showa
Shell Sekiyu K

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KCitibank's Forex
LossesBank Negara
MalaysiaFutures:Amar
anth Advisors LLCMet
allgesellschaftSumito
moOptions: Allied
LyonsAllied Irish
BanksBaringsSociété
GénéraleSwaps:Proct
er & GambleGibson
Greeting CardsOrange
CountyLong-Term
Capital
ManagementAIGJP

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Morgan Chase London
Whale From Theory to
Malpractice: Lessons
Learned Readership:
Economists;
undergraduates and
graduates majoring in
finance, economics
and business
administration;
professionals, financial
managers and CPAs
in the financial service
industry. Key

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Features: Includes
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Mankiw, P. R.
simple graphs or
numerical illustrations
to enhance readers'
understanding of the
complex world of
derivatives and
financial engineering
step-by-step, story-by-
story Uses actual case
studies to introduce
college students,
finance professionals
and general readers to

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the world of high
finance which shapes
their day-to-day

livesDemystifies the
mysterious world of
financial

derivativesBrings alive
difficult concepts by
profiling the

protagonists in each
debacle and the
corporate setting

within which the
derivative debacle

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Provides a glossary of key concepts to discuss the respective derivatives product, how it is valued, trading strategies, and the workings of the market where it is traded

Keywords: Derivatives; Debacles; Options; Swaps; Futures; Forwards; Financial Engineering; Market

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Manipulation; Rogue Traders; Speculation; London Whale Review:

Reviews of the First Edition: “This timely and well-written book is a ‘must read’ for anyone directly or indirectly involved in financial markets and instruments as well as risk management. By telling actual stories of how rogue traders and

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incompetent managers put their firms at risk, the author demystifies the complex world of financial derivatives. His incisive and in-depth analysis of all major derivatives debacles should help the reader understand what happened and avoid future disasters.” Gabriel

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Hawawini The Henry
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Grunfeld Professor of
Investment Banking
INSEAD “The author
has written a book
whose clarity makes it
accessible to a wide
range of practitioners
and executives, and
he brings the technical
subject matter to life
through the concrete
examples of the
highest profile failures

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in the use of
derivatives” B Craig
Owens Senior Vice
President and Chief
Financial Officer
Campbell Soup “The
book is a timely
contribution to a
subject that has been
at the epicenter of the
current financial crisis
... Learning from past
mistakes and applying
the lessons is what

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Mehmet D L

sets this book apart and should make it a useful guide for practitioners.” Dr Oliver S Kratz Head of Global Thematic Equities Deutsche Bank

To be financially literate in today's market, one must have a solid understanding of derivatives concepts and

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Malcolm R L

instruments and the
uses of those
instruments in
corporations. The
Third Edition has an
accessible
mathematical
presentation, and
more importantly,
helps readers gain
intuition by linking
theories and concepts
together with an
engaging narrative

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that emphasizes the core economic principles underlying the pricing and uses of derivatives.

"This advanced practical textbook deals with the issue of risk analysis, measurement and management in the shipping industry. It identifies and analyses the sources of risk in

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the shipping business and explores in detail the "traditional" and "modern" strategies for risk management at both the investment and operational levels of the business.

Shipowners, professionals in the shipping industry, risk management officers, credit officers, traders, investors, students

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and researchers will find the book indispensable in order to understand how risk management and hedging tools can make the difference for companies to remain competitive and stay ahead of the rest"--

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Exposition and
Appraisal

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Lectures on Corporate
Finance

The Complete Guide
to Capital Markets for
Quantitative

Professionals

Commodities and

Commodity

Derivatives

Quantitative Finance

Swaps and Other

Derivatives

**What are the links
between things as**

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**diverse as the
prices of pork
bellies, interest
rates, and corporate
stock? They are all
being translated
into risk and priced
through the system
of derivative
markets. Financial
derivatives are now
the largest form of
financial transaction
in the world, and**

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**they are
transforming in
pervasive ways the
lived experience of
capitalist
economies.**

**Financial
derivatives are
anchoring the global
financial system and
challenging the
conventional
understanding of
ownership, money**

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and capital. These challenges are examined in this book, providing a significant reinterpretation of contemporary capitalism that will be of interest to both social scientists and conventional finance scholars.

In 1908, Vinzenz

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Bronzin, a professor of mathematics at the Accademia di Commercio e Nautica in Trieste, published a booklet in German entitled Theorie der Prämien-geschäfte (Theory of Premium Contracts) which is an old type of option contract.

Almost like

Bachelier's now famous dissertation (1900), the work seems to have been forgotten shortly after it was published. However, almost every element of modern option pricing can be found in Bronzin's book. He derives option prices for an

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**illustrative set of
distributions,
including the
Normal. - This
volume includes a
reprint of the
original German
text, a translation,
as well as an
appreciation of
Bronzin's work from
various
perspectives
(economics, history**

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of finance,
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sociology, economic
history) including
some details about
the professional life
and circumstances
of the author. The
book brings
Bronzin's early work
to light again and
adds an almost
forgotten piece of
research to the
theory of option

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pricing.

**Swaps and Other
Instruments focuses
on the pricing and
hedging of swaps,
showing how
various models
work in practice and
how they can be
built. The book also
covers options and
interest rates as
they relate to
swaps, as they are**

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**often traded
together. The book
will include
coverage of all the
latest swaps
including credit,
commodity and
equity swaps.
Exercises and
simulations are also
provided on an
accompanying CD
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**enabling the reader
to simulate and
build their own
spreadsheet
models.**

**Risk control and
derivative pricing
have become of
major concern to
financial
institutions, and
there is a real need
for adequate
statistical tools to**

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**measure and
anticipate the
amplitude of the
potential moves of
the financial
markets.**

**Summarising
theoretical
developments in the
field, this 2003
second edition has
been substantially
expanded.**

Additional chapters

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**now cover
stochastic
processes, Monte-
Carlo methods,
Black-Scholes
theory, the theory of
the yield curve, and
Minority Game.**

**There are
discussions on
aspects of data
analysis, financial
products, non-linear
correlations, and**

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**herding, feedback
and agent based
models. This book
has become a
classic reference for
graduate students
and researchers
working in
econophysics and
mathematical
finance, and for
quantitative
analysts working on
risk management,**

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Mangold P
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and quantitative
trading strategies.
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Interest Theory:
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years of

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the world of

finance, and

with this book

he shares his

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ten information-
packed parts,
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shows you how
this financial
tool can be
used in**

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**practice to
create risk
management,
valuation, and
investment
solutions that
are appropriate
for a variety
of market
situations.
The deep
understanding
of the forces**

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that affect the
valuation, risk
and return of
fixed income
securities and
their
derivatives has
never been so
important. As
the world of
fixed income
securities
becomes more

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complex,
anybody who
studies fixed
income

securities must
be exposed more
directly to
this
complexity.

This book
provides a
thorough
discussion of

these complex securities, the forces affecting their prices, their risks, and of the appropriate risk management practices. Fixed Income Securities, however, provides a

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methodology,
and not a
shopping list.

It provides
instead
examples and
methodologies
that can be
applied quite
universally,
once the basic
concepts have
been

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understood.

Accompanying CD-
ROM contains

... "all
pricing
formulas, with
VBA code and
ready-to-use
Excel
spreadsheets
and 3D charts
for Greeks (or
Option Sensitiv

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ities)."- -Jacke
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t.

McDonald P.L.
The current
financial
crisis has
revealed
serious flaws
in models,
measures and,
potentially,
theories, that
failed to
provide forward-

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**Looking
expectations
for upcoming
losses
originated from
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The Proceedings
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2011 propose
insights on
many key issues
and advances in**

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markets
modeling and
risk
measurement
aiming to
bridge the gap.
The key
addressed
topics include:
hierarchical
and ultrametric
models of**

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crashes,
dynamic
hedging,
arbitrage free
modeling the
term structure
of interest
rates, agent
based modeling
of order flow,
asset pricing
in a fractional**

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funds
performance and
many more.**

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Instruments,
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an intuitive,***

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***rigorous
overview that
links the
practices of
valuing and
trading credit
derivatives with
academic theory.
Rather than
presenting highly
technical
explorations, the***

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***book offers
summaries of
major subjects
and the principal
perspectives
associated with
them. The book's
centerpiece is
pricing and
valuation issues,
especially
valuation tools***

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***and their uses in
credit models.
Five new
chapters cover
practices that
have become
commonplace as
a result of the
2008 financial
crisis, including
standardized
premiums and***

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***upfront
payments.
Analyses of
regulatory
responses to the
crisis for the
credit derivatives
market (Basel III,
Dodd-Frank, etc.)
include all the
necessary
statistical and***

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***mathematical
background for
readers to easily
follow the pricing
topics. Every
reader familiar
with mid-level
mathematics who
wants to
understand the
functioning of the
derivatives***

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markets (in both practical and academic contexts) can fully satisfy his or her interests with the comprehensive assessments in this book.

Explores the role that credit

***derivatives
played during the
economic crisis,
both as hedging
instruments and
as vehicles that
potentially
magnified losses
for some
investors
Comprehensive
overview of***

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***single-name and
multi-name credit
derivatives in
terms of market
specifications,
pricing
techniques, and
regulatory
treatment
Updated edition
uses current
market statistics***

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***(market size,
market
participants, and
uses of credit
derivatives),
covers the
application of
CDS technology
to other asset
classes (CMBX,
ABX, etc.), and
expands the***

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***treatment of
individual
instruments to
cover index
products, and
more***

***How can
actuaries best
equip themselves
for the products
and risk
structures of the***

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***future? Using the
powerful
framework of
multiple state
models, three
leaders in
actuarial science
give a modern
perspective on
life
contingencies,
and develop and***

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demonstrate a theory that can be adapted to changing products and technologies. The book begins traditionally, covering actuarial models and theory, and emphasizing

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***practical
applications
using***

***computational
techniques. The
authors then
develop a more
contemporary
outlook,
introducing
multiple state
models,***

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flows and
embedded
options. Using
spreadsheet-style
software, the
book presents
large-scale,
realistic
examples. Over
150 exercises
and solutions***

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***teach skills in
simulation and
projection
through
computational
practice.***

***Balancing rigour
with intuition,
and emphasising
applications, this
text is ideal for
university***

***courses, but also
for individuals
preparing for
professional
actuarial exams
and qualified
actuaries wishing
to freshen up
their skills.***

***While the
valuation of
standard***

American option contracts has now achieved a fair degree of maturity, much work remains to be done regarding the new contractual forms that are constantly emerging in

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***response to
evolving
economic
conditions and
regulations.
Focusing on
recent
developments in
the field,
American-Style
Derivatives
provides an***

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***extensive
treatment of
option pricing
with an emphasis
on the valuation
of American
options on
dividend-paying
assets. The book
begins with a
review of
valuation***

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***principles for
European
contingent claims
in a financial
market in which
the underlying
asset price
follows an Ito
process and the
interest rate is
stochastic and
then extends the***

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***analysis to
American
contingent
claims. In this
context the
author lays out
the basic
valuation
principles for
American claims
and describes
instructive***

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***representation
formulas for their
prices. The
results are
applied to
standard
American options
in the Black-
Scholes market
setting as well as
to a variety of
exotic contracts***

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such as barrier, capped, and multi-asset options. He also reviews numerical methods for option pricing and compares their relative performance. The author explains all the concepts

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***using standard
financial terms
and intuitions
and relegates
proofs to
appendices that
can be found at
the end of each
chapter. The
book is written so
that the material
is easily***

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***accessible not
only to those with
a background in
stochastic
processes and/or
derivative
securities, but
also to those with
a more limited
exposure to
those areas.
Quantitative***

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***finance is a
combination of
economics,
accounting,
statistics,
econometrics,
mathematics,
stochastic
process, and
computer science
and technology.
Increasingly, the***

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***tools of financial
analysis are
being applied to
assess, monitor,
and mitigate risk,
especially in the
context of
globalization,
market volatility,
and economic
crisis. This two-
volume***

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***handbook,
comprised of
over 100
chapters, is the
most
comprehensive
resource in the
field to date,
integrating the
most current
theory,
methodology,***

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practical
applications.***

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from an
international
array of experts,
the Handbook of
Quantitative
Finance and Risk
Management is***

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***unparalleled in
the breadth and
depth of its
coverage.***

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presents an
overview of
quantitative
finance and risk
management
research,
covering the***

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***essential
theories, policies,
and empirical
methodologies
used in the field.
Chapters provide
in-depth
discussion of
portfolio theory
and investment
analysis. Volume
2 covers options***

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***and option
pricing theory
and risk
management.
Volume 3
presents a wide
variety of models
and analytical
tools.***

***Throughout, the
handbook offers
illustrative case***

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***examples,
worked
equations, and
extensive
references;
additional
features include
chapter
abstracts,
keywords, and
author and
subject indices.***

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***From "arbitrage"
to "yield
spreads," the
Handbook of
Quantitative
Finance and Risk
Management will
serve as an
essential
resource for
academics,
educators,***

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policymakers,
and practitioners.***

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of the***

International

***Securities and
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The financial market

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turmoil of recent months has highlighted the importance of counterparty risk. Here, we discuss counterparty risk that may stem from the OTC derivatives markets and attempt to assess the scope of potential cascade effects. This risk is measured by losses

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to the financial system that may result via the OTC derivative contracts from the default of one or more banks or primary broker-dealers. We then stress the importance of "netting" within the OTC derivative contracts. Our methodology shows that, even using data

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*from before the
worsening of the
crisis in late Summer
2008, the potential
cascade effects could
be very substantial.
We summarize our
results in the context
of the stability of the
banking system and
provide some policy
measures that could
be usefully
considered by the*

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*regulators in their
discussions of current
issues.*

*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*

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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. As a result, growth in collateralized debt

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obligations and other second-generation products, such as credit indices, is currently phenomenal. It is enabled by the standardization and increased liquidity in credit default swaps – the building block of the credit derivatives market. Written by market practitioners

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and specialists, this book covers the fundamentals of the credit derivatives and structured credit market, including in-depth product descriptions, analysis of real transactions, market overview, pricing models, banks business models. It is recommended reading for students

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concepts of
corporate finance
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approach than is
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highlighted and the

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implications of these important concepts are studied afterwards. These implications are used to answer questions about corporate finance, including issues related to derivatives pricing, state-price probabilities,

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dividends, capital
structure decisions,
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explanations have

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based on the
authors' experience
teaching the
material, especially
concerning the
scope of state-price
probabilities in
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have been a watershed for the commodities, cash and derivatives industry. New regulations and products have led to an explosion in the commodities markets, creating a new asset for investors that includes hedge

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endowments, and
has resulted in a
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in spot and
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hard and soft
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(energy, agriculture
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overview and
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Then it describes the mechanics of how these firms make money trading the main financial markets (focusing on fixed income, but also covering equity, options and derivatives markets), and highlights the ways in which

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The first decade of the
21st Century has been
disastrous for financial
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and risk management.
Counterparty credit risk
has become the key
element of financial risk
management,
highlighted by the
bankruptcy of the
investment bank

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Lehman Brothers and failure of other high profile institutions such as Bear Sterns, AIG, Fannie Mae and Freddie Mac. The sudden realisation of extensive counterparty risks has severely compromised the health of global financial markets. Counterparty risk is now a key problem for all financial

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other financial institutions have been recently developing their capabilities for pricing counterparty risk and these elements are considered in detail via a characterisation of credit value adjustment (CVA). The implications of an institution valuing their own default via debt value adjustment (DVA) are also

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considered at length.

Hedging aspects,

together with the

associated instruments

such as credit defaults

swaps (CDSs) and

contingent CDS

(CCDS) are described in

full. A key feature of the

credit crisis has been the

realisation of wrong-way

risks illustrated by the

failure of monoline

insurance companies.

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Wrong-way counterparty risks are addressed in detail in relation to interest rate, foreign exchange, commodity and, in particular, credit derivative products. Portfolio counterparty risk is covered, together with the regulatory aspects as defined by the Basel II capital requirements. The

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management of
counterparty risk within
an institution is also
discussed in detail.

Finally, the design and
benefits of central
clearing, a recent
development to attempt
to control the rapid
growth of counterparty
risk, is considered. This
book is unique in being
practically focused but
also covering the more

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technical aspects. It is an invaluable complete reference guide for any market practitioner with any responsibility or interest within the area of counterparty credit risk.

New regulatory data reveal extensive price discrimination against non-financial clients in the FX derivatives market. The client at

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the 90th percentile pays an effective spread of 0.5%, while the bottom quarter incur transaction costs of less than 0.02%. Consistent with models of search frictions in over-the-counter markets, dealers charge higher spreads to less sophisticated clients. However, price discrimination is eliminated when clients

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trade through multi-dealer request-for-quote platforms. We also document that dealers extract rents from captive clients and market opacity, but only for contracts negotiated bilaterally with unsophisticated clients. Commodities: Markets, Performance, and Strategies provides a comprehensive view of

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commodity markets by
describing and
analyzing historical
commodity
performance, vehicles
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strategies, and current
topics. It begins with the
basics of commodity
markets and various
investment vehicles. The
book then highlights the
unique risk and return

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unique risk and return
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provide insights in a range of areas, from the economics of supply and demand for individual physical commodities through the financial products used to gain exposure to commodities. The book balances useful practical advice on commodity exposure while exposing the reader to various pitfalls inherent in these

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of probability,
will provide a
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