



Credit Derivatives: Trading, Investing, and Risk Management

Geoff Chaplin

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The credit derivatives industry has come under close scrutiny over the past few years, with the recent financial crisis highlighting the instability of a number of credit structures and throwing the industry into turmoil. What has been made clear by recent events is the necessity for a thorough understanding of credit derivatives by all parties involved in a transaction, especially traders, structurers, quants and investors.

Fully revised and updated to take in to account the new products, markets and risk requirements post financial crisis, *Credit Derivatives: Trading, Investing and Risk Management, Second Edition*, covers the subject from a real world perspective, tackling issues such as liquidity, poor data, and credit spreads, to the latest innovations in portfolio products, hedging and risk management techniques.

The book concentrates on practical issues and develops an understanding of the products through applications and detailed analysis of the risks and alternative means of trading.

It provides:

- a description of the key products, applications, and an analysis of typical trades including basis trading, hedging, and credit structuring;
- analysis of the industry standard 'default and recovery' and Copula models including many examples, and a description of the models' shortcomings;
- tools and techniques for the management of a portfolio or book of credit risks including appropriate and inappropriate methods of correlation risk management;
- a thorough analysis of counterparty risk;
- an intuitive understanding of credit correlation in reality and in the Copula model.

The book is thoroughly updated to reflect the changes the industry has seen over the past 5 years, notably with an analysis of the lead up and causes of the credit crisis. It contains 50% new material, which includes copula valuation and hedging, portfolio optimisation, portfolio products and correlation risk management, pricing in illiquid environments, chapters on the evolution of credit management systems, the credit meltdown and new chapters on the implementation and testing of credit derivative models and systems.

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