

Handbook Of Credit Portfolio Management

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As the credit bubble fallout plagues the institutional finance sector--and will continue to do so in coming years--a strategic approach to credit portfolio management has never been more critical. The Handbook of Credit Portfolio Management provides all the information you'll need to successfully rebalance and manage your credit portfolios. Together with co-author Christian Hoppe and a team of thirty-five international contributors, Greg N. Gregoriou provides strategies for calculating risk-weighted assets, reevaluating hedging strategies, and implementing Basel II standards. Providing a thoroughly global perspective of the subject, this comprehensive guide includes input from Moorad Choudhry (Group Head of Treasury at Europe Arab Bank plc, London); Christophe Godlewski (Universit& Louis Pasteur in Strasbourg, France); Roland Fuss (University of Freiburg, Germany); and Valerio Pot& (Trinity College in Dublin, Ireland), who shed light on such key topics as: Investment opportunities of hedge funds Basis arbitrage trading strategies Issues regarding securitization of a sector basket Cost-saving aspects of portfolio hedging with credit futures The Handbook of Credit Portfolio Management covers the latest developments and most current portfolio management techniques to help you implement strategies that best suit your institution's needs. EAN/ISBN : 9780071642965 Publisher(s): McGraw-Hill Professional Format: ePub/PDF Author(s): Gregoriou, Greg N. - Hoppe, Christian

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