

<<风险管理(英文原版进口)>>

图书基本信息

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内容概要

Risk Management consists of 8 Parts and 18 Chapters covering risk management, market risk methodologies (including VAR and stress testing), credit risk in derivative transactions, other derivatives trading risks (liquidity risk, model risk and operational risk), organizational aspects of risk management and operational aspects of derivative trading. The volume also covers documentation/legal aspects of derivative transactions (including ISDA documentary framework), accounting treatment (including FASB 133 and IAS 39 issues), taxation aspects and regulatory aspects of derivative trading affecting banks and securities dealers (including the Basel framework for capital to be held against credit and market risk).

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作者简介

Satyajit Das is an international specialist in the area of financial derivatives, risk management and capital markets. Since 1994, he has been a consultant to financial institutions and corporations on derivatives and financial products and risk management issues. He presents seminars on financial derivatives/ risk management and capital markets in Europe, North America, Asia and Australia.

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