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Pricing Export Credit Claudio Franzetti, 2021-05-07 Pricing of export credit is a challenge in the globalised world trade Annual premia represent billions of euros or dollars and may determine competition This book develops a rigorous new framework for pricing export credit products e g buyer and supplier credit insurance and performance and working capital guarantees based on well known financial and actuarial theories It introduces the products the theories and the different data sources in order to apply the mathematical and financial ideas e g discounting risk neutral valuation and Merton type defaults It shows the differences of historical experience and implicit market pricing assumptions The well known OECD Arrangement is used as a benchmark for some part of the framework Short code snippets in R are given in order to re perform the results and have a basis to try own ideas Many unprecedented exhibits give new insights into the subject matter The book is targeted at practitioners and actuaries in the field with a good quantitative background

Credit Derivatives Pricing Models Philipp J. Schönbucher, 2003-10-31 The credit derivatives market is booming and for the first time expanding into the banking sector which previously has had very little exposure to quantitative modeling This phenomenon has forced a large number of professionals to confront this issue for the first time Credit Derivatives Pricing Models provides an extremely comprehensive overview of the most current areas in credit risk modeling as applied to the pricing of credit derivatives As one of the first books to uniquely focus on pricing this title is also an excellent complement to other books on the application of credit derivatives Based on proven techniques that have been tested time and again this comprehensive resource provides readers with the knowledge and guidance to effectively use credit derivatives pricing models Filled with relevant examples that are applied to real world pricing problems Credit Derivatives Pricing Models paves a clear path for a better understanding of this complex issue Dr Philipp J Sch nbucher is a professor at the Swiss Federal Institute of Technology ETH Zurich and has degrees in mathematics from Oxford University and a PhD in economics from Bonn University He has taught various training courses organized by ICM and CIFT and lectured at risk conferences for practitioners on credit derivatives pricing credit risk modeling and implementation

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Report...national Insurance Act Great Britain. National health insurance joint committee, 1914 **Cash & Investment Management for Nonprofit Organizations** John Zietlow, Alan G. Seidner, 2007-04-10 The book every nonprofit financial officer needs Relevant for both large and small nonprofit organizations Cash Investment Management for Nonprofit Organizations effectively brings practical clarity to a potentially complicated topic and explains how to use the best available methods and tools to help your organization achieve and maintain financial strength This must have book equips readers with a road map toward sound financial structure and strong internal controls expertly offering helpful advice on everything financial officers need to know including Knowing the appropriate financial target for your organization The measures you

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Treasury Finance and Development Banking, + Website Biagio Mazzi,2013-09-30 Credit and credit risk permeates every corner of the financial world Previously credit tended to be acknowledged only when dealing with counterparty credit risk high yield debt or credit linked derivatives now it affects all things including such fundamental concepts as assessing the present value of a future cash flow The purpose of this book is to analyze credit from the beginning the point at which any borrowing entity sovereign corporate etc decides to raise capital through its treasury operation To describe the debt management activity the book presents examples from the development banking world which not only presents a clearer banking structure but in addition sits at the intersection of many topical issues multi lateral agencies quasi governmental entities Emerging Markets shrinking pool of AAA borrowers etc This book covers Curve construction instruments collateralization discounting bootstrapping Credit and fair valuing of loans modeling development institutions Emerging markets and liquidity liquidity credit capital control development Bond pricing credit illiquid bonds recovery pricing Treasury funding as an asset swap structure benchmarks for borrowing investing Risk and asset liability management leverage hedging funding risk

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