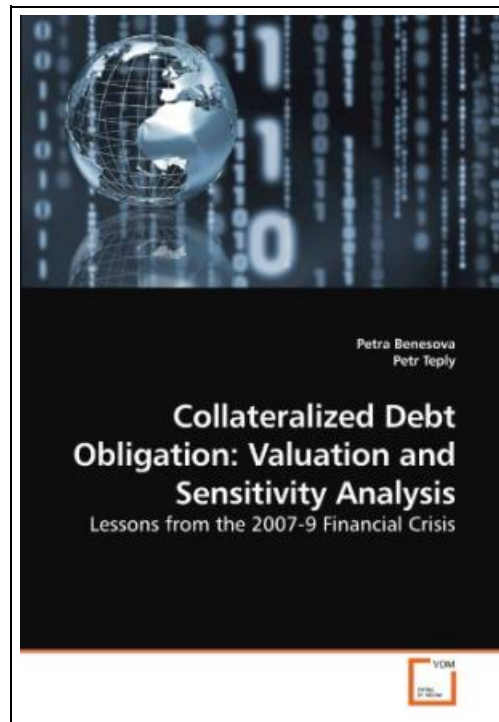


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COLLATERALIZED DEBT OBLIGATION: VALUATION AND SENSITIVITY ANALYSIS



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VDM Verlag. Paperback. Condition: New. 116 pages. Dimensions: 8.5in. x 5.9in. x 0.3in. In 2007, mounting defaults in the US sub-prime mortgage market unleashed a financial contagion that spread around the world and caused global economic upheaval. Consequently, world credit markets stalled significantly, liquidity was low to non-existent and market participants lost confidence in the pricing and value of financial derivatives such as collateralized debt obligations (CDOs). A CDO is a credit-based structured product which enables a transfer of credit risk of a portfolio of assets from its issuer (protection buyer) to an investor (protection seller). This book contributes to understanding of CDOs and sheds light on CDO valuation based on data before and during the 2007-2009 financial crisis. We present a One Factor Gaussian Copula Model and examine five hypotheses regarding CDO sensitivity based on model parameters. For our model, the data derive from a CDX index from September 2007 to February 2009. Based on these results, the book reviews and analyzes four main deficiencies in the valuation of CDOs during this period that exacerbated the crisis. We conclude that the CDO market has a chance to restore confidence from market players. This item ships from multiple locations. Your book may arrive from Roseburg, OR, La Vergne, TN. Paperback.



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