Kamakura Corporation

2222 Kalakaua Avenue
Suite 1400
Honolulu, Hawaii 96815, USA
phone 1 808 791 9888
facsimile 1 808 791 9898
www.kamakuraco.com

Advanced Financial Risk Management:

Tools and Techniques for Integrated Credit Risk, Market Risk, Liquidity Risk and Interest Rate Risk Management

April 2012

Donald R. van Deventer
Kenji Imai
Mark Mesler

TABLE OF CONTENTS

Chapter 19 : Valuing credit risky bonds

Chapter 20 : Credit derivatives and collateralized debt obligations

Chapter 21 : European options on bonds

Chapter 22 : Forward and futures contracts

Chapter 23 : European options on forward and futures contracts

Chapter 24 : Caps and floors

Chapter 25 : Interest rate swaps and swaptions

Chapter 26 : Exotic swap and option structures

Chapter 27 : American fixed-income options

Chapter 28 : Irrational exercise of fixed income options

Chapter 29 : Mortgage-backed securities

Chapter 30 : Non-maturity deposits

Chapter 31 : Foreign exchange markets: a term structure model approach

Chapter 32 : Impact of Collateral on valuation models: the example of home prices in the credit crisis

Chapter 33 : Pricing and valuing revolving credit and other facilities

Chapter 34 : Modeling common stock and convertible bonds on a default-adjusted basis

Chapter 35 : Valuing insurance policies and pension obligations

Part 5: Portfolio Strategy and Risk Management

Chapter 36 : Value at risk and Risk management objectives revisited at the portfolio and company level