

Seminar_

Credit Derivatives

3 November 2009

DVFA Center | Mainzer Landstraße 37-39 | 60329 Frankfurt am Main
09:00 a.m. - 05:30 p.m.

In recent years the credit derivatives market and in particular the Credit Default Swap (CDS) market has been highly innovative and expanding rapidly. Although the CDS market showed resilience and behaved better than many others during the recent financial turmoil, the market is under pressure to become more transparent and has already started changing in significant ways.

The seminar will cover the main aspects of Credit Derivatives, from market overview to specific analytical tools and trading.

Speaker

Chris Golden |

A well-known specialist in credit risk, who has worked at Credit Suisse, Goldman Sachs, Lehman Brothers and Nomura in London, and has helped to set up their credit derivative valuation and trading departments.

At present he is chairman of the EFFAS European Bond Commission as well as the Market Structure Commission and lectures on Credit Derivative and other relevant themes.

Content

- Credit risk, migration and loss risk
- The credit risk term structure
- The structure of the CDS market, and how it is continuing to evolve
- CDS investments and valuation
- Integration in fund management
- Lessons from the recent market turmoils

Who should attend?

Investment Professionals who want a rapid but clear overview of the CDS market and to use its most important applications.

Language

English

credit derivatives

Registration form

Credit Derivatives 03. November 2009, DVFA Center, Frankfurt/Main

Upon acceptance of the participation conditions,
I hereby register on

- the company's account
- my own account

Name _____

Company _____

Position _____

Address _____

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Place, Date

Signature

Fees:

1 day DVFA Seminar:

- EUR 985** (+ VAT)
- EUR 885** (+ VAT) for DVFA members
- Attendance for CIIA holders from foreign countries is free of charge.

Further questions?

For further questions please contact Mrs. Anke Engel by phone +49 6103 5833-55 or by eMail anke.engel@dvfa.de. Please feel free to get back to us with any questions you may have or for any further information you may require.

Terms of participation:

Please go to http://www.dvfa.de/pdf/teilnahmebedingungen_ausbildung.pdf where you can find the general DVFA terms of participation. They are also available upon request.

To register, please return this form to DVFA:

Via Fax: +49 6103 58 33 - 33

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