## Contents

FOREWORD	IX
PREFACE	XI
INTRODUCTION	XVII
PART ONE	
Products, Cash Flows, and Credits	1
CHAPTER 1	
Products	3
CHAPTER 2	
Cash Flows	15
CHAPTER 3	
Credit	73
PART TWO	
Financial Engineering, Risk Management, and Market Environment	111
CHAPTER 4	
Financial Engineering	113
CHAPTER 5	
Risk Management	171
CHAPTER 6	
Market Environment	241
INDEX	271