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Structured Derivatives: A Handbook of Structuring, Pricing & Investor Applications (Financial Times Series)

By Mattoo, Mehraj.

FT Press, 1996. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: The definitive guide to financial derivatives and their use in investment management. In-depth introduction to the principles of fixed income and options valuation. Powerful tools for structuring, pricing, and unbundling a broad range of structured derivatives. Derivative applications in portfolio management: a thorough survey By all measures, today's global financial environment is increasingly risky. Structured derivatives provide the ultimate tools to manage these risks. This is the definitive guide to a wide variety of over-the-counter or structured financial derivatives and their applications in financial management. Written by a leading global derivatives specialist, Structured Derivatives provides all the tools professionals need to structure, price, and unbundle a wide variety of structured derivatives, including forward contracts, caps and floors, barrier options, interest rate swaps, swaptions, bond options, look back options, cross currency swaps, currency options, binary options, equity swaps and options, and average rate options. Structured Derivatives features an in-depth introduction to the principles of fixed income and options valuation; a practical step-by-step guide to pricing structured derivatives; a detailed discussion of product strategies and investment applications; and more. It also contains practical guidance on...

Reviews

This book is definitely not easy to get going on reading through but extremely exciting to see. I am quite late in start reading this one, but better then never. I am pleased to explain how here is the finest book i actually have read inside my individual daily life and may be he best book for ever.

-- Mrs. Ellie Yost II

This book is fantastic. This is certainly for all those who statte there had not been a really worth reading. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- Prof. Dale Fahey MD