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showing how they
can be applied to a
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situations, including
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enhancement and
disposal of strategic
stakes, mergers and
acquisitions, stock
options plan
hedging, equity
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resource is both a

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from the year 2019
in the subject

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Economics -

Finance, grade: 1.3,

University of

Mannheim, Rates And

language: English,

abstract: In times of

low or even

negative interest

rates in the German

market, traditional

forms of saving and

classical bonds are

not very attractive.

Under such market

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conditions, wealth creation is almost impossible without participation in the stock market.

Financial instruments such as shares and funds, however, only provide the opportunity to benefit from rising stock prices

(Mommensen & Walle

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2017). Certificates, on the other hand, are the right choice for investors who do not only want to profit from rising stock prices but who also aim to achieve positive returns when stock prices are stagnant or even declining (G ö tte 2009). That is one of the

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reasons why

Products Volume

certificates have

1. Exotic Options

experienced

Interest Rates And

increasing

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popularity among

Swaps And

private investors

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over the last years

Derivatives

(G ö t t e 2009): In

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February 2019, the

certificates market

in Germany had a

total volume of 72.6

billion euros, which

represents an

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increase of 4.3% since February 2018 (Deutscher Derivate Verband 2019). Is the key to success not the identification of the best stock, but the identification of stock market trends that can then be exploited with suitable certificates? This

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paper is structured as follows. In a first step, an explanation of the general concept of structured products and their different trade forms is provided.

Additionally, the Black- Scholes- Model is presented for the theoretical fair value

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determination of
certificates. The
following chapter on
risk focuses on
approaches to
minimize issuer
risk, which has
caused great
criticism of
certificates during
the financial crisis.
For the quantitative
analysis, selected
certificates are

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presented in detail
in order to show
how tailor-made
certificates can be
used to build capital
by exploiting
anticipated stock
market trends.

Finally, the
conclusion critically
reflects the
opportunities
achieved by
investments in

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products.
1. Understand
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getting bogged

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Managing Exotic
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Structured products
in the form of
equity-linked
derrivatives have
seen a rapid rise in
popularity in the
field of wealth mana
gement. Structured
products are
combinations of
derivatives

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and traditional
financial
instruments such as
stocks and bonds.

The various
components are
combined into a
single financial
instrument and
securitized.

Discusses the
characteristics and
practical

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applications
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of structured
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products. In
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addition to
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providing a
Summary And
description of the
Structured Products,
this book focuses
Derivatives
on their practical ap
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plications, showing
how they can
generate added
value as part of an i

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Products, Volume
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process.

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help present the
material in an

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derivative pricing
and credit risk
analysis. Examples
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include pricing of
the main exotic
derivatives (barrier,
basket, rainbow

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options) as well as risk management issues. Particular focus is given to the pricing of asset-backed securities and basket credit derivative products and the evaluation of counterparty risk in derivative transactions.

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ways to use
derivatives that I'm
almost surprised
when someone
doesn't use them.

Producers and
consumers,
investors and
issuers, hedgers
and speculators,
governments and
financial
institutions: almost

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Black-Scholes
Model

Never before
has there been so
much interest in
equity derivatives-
or so much
innovation in
structuring these

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products. As new
forms of

instruments
proliferate, their
complexity has

grown as well. Even
equity derivatives

professionals are
unlikely to know all
the details about

every existing
structure. With
equity derivatives

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comprising one of
the most important
components of the
capital markets, it's
more crucial than
ever for every
financial
professional,
specialist and
nonspecialist alike,
to understand how
derivative
instruments

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and how to use
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outline the full range of the equity derivatives market, from classic warrants, options, and futures to the new and innovative PERCs, equity swaps, and equity-linked bonds. In nonmathematical language, the book provides a clear

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fundamentals and
history of options,
basic equity
structures, and
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nature of the

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longevity that will

make it useful for

many years to

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come." - Stephen A.

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Insurance,

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entries in the

bibliography,

language: English,

abstract: The

increased volatility

in the financial

products world has

raised concern

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products. Credit
derivatives are
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instruments to
manage risk. They
isolate such risk
from the underlying

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followed by an
examination of key
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development that
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growth in the last decade. For both types, the current theory and pricing will be outlined followed by a demonstration of some characteristic applications in Financial Risk Management.

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a market classic,
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*brokerages to
multinationals,
institutional
investors are
flocking to a new
generation of exotic
and complex options
contracts and
derivatives. But the
promise of ever
larger profits also
creates the potential*

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for catastrophic trading losses. Now

more than ever, the

key to trading

derivatives lies in

implementing

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management

techniques that plan

for and avoid these

appalling

downturns. Unlike

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*derivatives risk
advisor to global
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exchanges, this
book provides a
practical, real-world
methodology for
monitoring and
managing all the
risks associated with
portfolio
management.*

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Nassim Nicholas

Taleb is the founder

of Empirica Capital

LLC, a hedge fund

operator, and a

fellow at the

Courant Institute of

Mathematical

Sciences of New

York University. He

has held a variety of

senior derivative

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*trading positions in
New York and
London and worked
as an independent
floor trader in
Chicago. Dr. Taleb
was inducted in
February 2001 in
the Derivatives
Strategy Hall of
Fame. He received
an MBA from the*

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*Wharton School
and a Ph.D. from
University Paris-
Dauphine.*

*Praise for The
Volatility Surface*

*"I'm thrilled by the
appearance of Jim
Gatheral's new book*

*The Volatility
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literature on*

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stochastic volatility is vast, but difficult to penetrate and use. Gatheral's book, by contrast, is accessible and practical. It successfully charts a middle ground between specific examples and general

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*models--achieving
remarkable clarity
without giving up
sophistication,
depth, or breadth."*

*--Robert V. Kohn,
Professor of
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*Mathematical
Finance Committee,
Courant Institute of*

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*Mathematical
Sciences, New York
University "Concise
yet comprehensive,
equally attentive to
both theory and
phenomena, this
book provides an
unsurpassed
account of the
peculiarities of the
implied volatility*

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*surface, its
consequences for
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theories that
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it." --Emanuel*

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My Life as a Quant
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wiliest practitioner
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prepared for one of
the most popular
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Institute. The topics
covered are at the
forefront of
research in
mathematical*

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Financial Research,
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Masters Program in
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Gatheral is an

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of dealing with the

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*financial quantities,
volatility." --Paul
Wilmott, author and
mathematician "As
a teacher in the field
of mathematical
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Jim Gatheral's book
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development.*

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experience, The

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gives students

access to a level of

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derivatives which

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available. I strongly

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of Mathematical
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have written a better
book." --Bruno*

*Dupire, winner of
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*A whole is worth the
sum of its parts.*

Even the most

complex structured

bond, credit

arbitrage strategy or

hedge trade can be

broken down into its

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component parts,

and if we

understand the

elemental

components, we can

then value the

whole as the sum of

its parts. We can

quantify the risk

that is hedged and

the risk that is left

as the residual

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Engineered
Packages of
Building Blocks,
then we can analyze
in which structures
some parts may be
cheap and some
may be rich. It is*

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*this relative value
arbitrage principle
that drives all
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*and contingent
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transactions. After
explaining how
each of these is
valued and settled, it
exploits the
structural
uniformity across
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*financially
engineered products*

and complex

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book avoids

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in favour of

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calculations, present

value tables, and

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swaps and credit

derivatives without

any use of

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equations.

Credit derivatives as

a financial tool has

been growing

exponentially from

almost nothing

more than seven

years ago to

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approximately US\$5 trillion deals completed by end of 2005. This indicates the growing importance of credit derivatives in the financial sector and how widely it is being used these days by banks globally. It is also

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*being increasingly
used as a device of
synthetic
securitisation. This
significant market
trend underscores
the need for a book
of such a nature.*

*Kothari, an
undisputed expert in
credit derivatives,
explains the subject*

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matter using easy-to-understand terms, presents it in a logical structure, demystifies the technical jargons and blends them into a cohesive whole. This revised book will also include the following: - New

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Consultative Paper

3 has significantly

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*revised the rules,
particularly on
synthetic CDOs -
Additional inputs on
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that have been developed for equity or commodity underlyings.

Rather, there is a need for a dynamic model that captures the unique characteristics of electricity. In this

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paper, a new jump diffusion process is proposed and estimated that is able to incorporate the Swiss electricity price properties.

Building on this model, a Monte Carlo simulation is applied that allows

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one to price
differing electricity
derivatives that are
embedded in
structured
products. Using
the option pricing
results, the
feasibility and
attractiveness of a
defined range of
structured

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products is

investigated. In

order to include

the special

properties of

electricity, new

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products are

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tools. One of the main contributions of this paper is the practical approach of how to price structured products.

Keywords:

Electricity, SWEP,
Swissix, Structured
Products, Monte
Carlo, Jump

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Diffusion,
Derivatives pricing
This book is
essential in
understanding,
investing and risk
managing the holy
grail of
investments -
structured
products. The
book begins by

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introducing
structured
products by way of
a basic guide so
that readers will be
able to understand
a payoff graphic,
read a termsheet
or assess a payoff
formula, before
moving on to the
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and their
peculiarities.

Readers will then
move on to the
more advanced
subjects such as
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construction and
behaviour during
their lifetime. It
also explains how

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to avoid important
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that have led to
huge losses over
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including detailed
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key aspects of the financial crisis related to structured products. The second part of the book presents an original approach to implementing structured products in a portfolio. Key

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features include: A
comprehensive list
of factors an

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This makes it a

great help to any

buyer of structured

products;

Unbiased advice

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across several
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portfolio context; A
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original approach
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style, with many
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expectations.

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market risk

methodologies
(including VAR

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and market risk).

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The Handbook of

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Exotic options and
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products are two

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of the most popular financial products over the past ten years and will soon become very important to the emerging markets, especially China. This book first discusses the products' recent

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development in the world and provides comprehensive overview of the major products. The book also discusses the risks of issuing and buying such products as well as the techniques

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to price them and to assess the risks. Volatility is the most important factor in determining the return and risk.

Therefore, significant part of the book's content discusses how we can measure the

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volatility by using
local and
stochastic
volatility models
— Heston Model
and Dupire Model,
the volatility
surface, the term
structure of
volatility, variance
swaps, and
breakeven

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volatility. The book introduces a set of dimensions which can be used to describe structured products to help readers to classify them. It also describes the more commonly traded exotic

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options with
details. The book
discusses key
features of each
exotic option
which can be used
to develop
structured
products and
covers their
pricing models
and when to issue

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such products that contain such exotic options.

This book contains several case studies about how to use the models or techniques to price and hedge risks. These case analyses are illuminating.

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The recent financial crisis brought to light many of the misunderstandings and misuses of exotic derivatives. With market participants on both the buy and sell-side having been found guilty

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of not

understanding the

products they

were dealing with,

never before has

there been a

greater need for

clarification and

explanation.

Exotic Options and

Hybrids is a

practical guide to

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structuring,
pricing and
hedging complex
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hybrid derivatives
that will serve
readers through
the recent crisis,
the road to
recovery, the next
bull market and
beyond. Written

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by experienced practitioners, it focuses on the three main parts of a derivative's life: the structuring of a product, its pricing and its hedging. Divided into four parts, the book covers a multitude

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of structures,
encompassing
many of the most
up-to-date and
promising
products from
exotic equity
derivatives and
structured notes
to hybrid
derivatives and
dynamic

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strategies. Based on a realistic setting from the heart of the business, inside a derivatives operation, the practical and intuitive discussions of these aspects make these exotic

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concepts truly
accessible.

Adoptions of real
trades are
examined in
detail, and all of
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significant aspects

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of the business.

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structures is

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diagrams and

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Readers learn how

to spot where the

risks lie to pave

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the way for sound valuation and hedging of such products. There are also questions and accompanying discussions dispersed in the text, each exploited to illustrate one or

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more concepts from the context in which they are set. The applications, the strengths and the limitations of various models are highlighted, in relevance to the products and their risks, rather than

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the model
implementations.
Models are de-
mystified in
separately
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sections, but their
implications are
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mathematical
manner. By
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the financial crisis
was that

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don't really

understand the
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book delivers the

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kind of knowledge and skills traders and finance professionals need to fully understand derivatives and price and hedge them effectively.

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are long on theory and short on the day-to-day realities of derivatives trading. Of the few practical guides available, very few of those cover pricing and hedging—two critical topics for

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