1.	Record Nr.	UNINA9910164059103321
	Titolo	Fred Basset 2017 : Fred Basset cartoons from the Daily Mail
	Pubbl/distr/stampa	Chichester, [England] : , : Summersdale Publishers Ltd., , 2016 ©2016
	ISBN	1-78372-919-8 1-78372-917-1
	Descrizione fisica	1 online resource (113 pages) : illustrations
	Disciplina	741.5973
	Soggetti	Comic books, strips, etc
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Nota di contenuto	Front cover -- Fred Basset 2017.
	Sommario/riassunto	Fred's wry observations delight fans young and old...' DOGS TODAY The nation's favourite canny cartoon canine is here again with another bumper collection of his most chucklesome strips from the Daily Mail.

2.	Record Nr.	UNINA9910961248103321
	Autore	Eales Brian Anthony
	Titolo	Derivative instruments : a guide to theory and practice / / Brian A. Eales, Moorad Choudhry
	Pubbl/distr/stampa	Oxford ; ; Boston, : Butterworth-Heinemann, 2003
	ISBN	9786611026509 9781281026507 1281026506 9780080503899 0080503896
	Edizione	[1st ed.]
	Descrizione fisica	1 online resource (273 p.)
	Collana	Quantitative finance series
	Altri autori (Persone)	ChoudhryMoorad
	Disciplina	332.645
	Soggetti	Derivative securities Securities
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Description based upon print version of record.
	Nota di bibliografia	Includes bibliographical references and index.
	Nota di contenuto	Front Cover; Derivative Instruments: A Guide to Theory and Practice; Copyright Page; Contents; Foreword; Preface; About the Authors; Chapter 1. Introduction to Derivatives; 1.1 Exchange-based futures contracts; 1.2 Forward contracts; 1.3 Options; 1.4 Swaps; 1.5 The future?; Chapter 2. Overview of Fixed Income Securities; 2.1 Basic concepts; 2.2 Bond price in continuous time; 2.3 Forward rates; Appendix 2.1 The integral; Appendix 2.2 The derivation of the bond price equation in continuous time; Chapter 3. Forwards and Futures Valuation; 3.1 Introduction; 3.2 Forwards and futures 3.3 The forward-spot parity 3.4 The basis and implied repo rate; Chapter 4. FRAs and Interest Rate Futures; 4.1 Forward rate agreements; 4.2 FRA mechanics; 4.3 Forward contracts; 4.4 Short-term interest rate futures; Chapter 5. Bond Futures; 5.1 Introduction; 5.2 Futures pricing; 5.3 Hedging using bond futures; 5.4 The margin process; Appendix 5.1 The conversion factor for the long gilt future; Chapter 6. Swaps; 6.1 Interest rate swaps; 6.2 Generic swap valuation; 6.3 Non-vanilla interest rate swaps; 6.4 Currency swaps; 6.5 Swaptions; 6.6 An overview of interest rate swap applications

Chapter 7. Credit Derivatives 7.1 Credit risk; 7.2 Credit risk and credit derivatives; 7.3 Credit event; 7.4 An introduction to collateralised debt obligations (CDOs); Appendix 7.1 Credit ratings; Chapter 8. Equity Futures Contracts; 8.1 Exchange-traded equity index and universal stock futures; 8.2 Operational characteristics of equity futures contracts; Chapter 9. Equity Swaps; 9.1 A basic equity swap; 9.2 Single-currency, fixed notional principal, equity index/sterling LIBOR swap; 9.3 Equity swap: fair pricing; Chapter 10. Equity and Equity Index Options; 10.1 Call options; 10.2 Put options
Chapter 11. Option Pricing 11.1 Introduction; 11.2 The Black and Scholes model; 11.3 Alternative pricing frameworks; 11.4 Monte Carlo simulation; Chapter 12. Equity-linked Structured Products; 12.1 Introduction; 12.2 Convertible bonds; 12.3 Currency considerations; 12.4 Guaranteed equity products; Index

| Sommario/riassunto | The authors concentrate on the practicalities of each class of derivative, so that readers can apply the techniques in practice. Product descriptions are supported by detailed spreadsheet models, illustrating the techniques employed, some which are available on the accompanying CD-ROM. This book is ideal reading for derivatives traders, salespersons, financial engineers, risk managers, and other professionals involved to any extent in the application and analysis of OTC derivatives.* Combines theory with valuation to provide overall coverage of the topic area* Provides |