Record Nr. UNINA9910254960303321 Autore Carreira Marcos C. S. **Titolo** Brazilian Derivatives and Securities [[electronic resource]]: Pricing and Risk Management of FX and Interest-Rate Portfolios for Local and Global Markets / / by Marcos C. S. Carreira, Richard J. Brostowicz Jr London:,: Palgrave Macmillan UK:,: Imprint: Palgrave Macmillan,, Pubbl/distr/stampa 2016 1-137-47727-X ISBN Edizione [1st ed. 2016.] Descrizione fisica 1 online resource (XXIV, 303 p.) Disciplina 332.64/570981 Soggetti International business enterprises Finance Investment banking Securities **Econometrics** Business enterprises—Finance **Business mathematics** International Business Finance, general Investments and Securities **Business Finance Business Mathematics** Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Bibliographic Level Mode of Issuance: Monograph Nota di bibliografia Includes bibliographical references and index. Sommario/riassunto The Brazilian financial markets operate in a very different way to G7 markets. Key differences include onshore and offshore markets,

> exponential rates, business days day-counts, and price formation from the futures markets (instead of the cash markets). This book provides a

markets, with a focus on the financial instruments unique to the region. It offers a comprehensive introduction to the key financial 'archaeology' in the Brazil context, exploring interest rates, FX and inflation and key

quantitative, applied guide to the offshore and onshore Brazilian

differences from G7 market finance. It explores the core industry investment banking business in detail, from FX to interest rates and cash and inflation. Finally it introduces the region's unique financial instruments, as well as their pricing and risk management needs. Covering both introductory and complex topics, this book provides existing practitioners in Brazil, as well as those interested in becoming involved in these markets, everything they need to understand the market dynamics, risks, pricing and calibration of curves for all products currently available.