

1. Record Nr.	UNINA9910254960303321
Autore	Carreira Marcos C. S
Titolo	Brazilian Derivatives and Securities : Pricing and Risk Management of FX and Interest-Rate Portfolios for Local and Global Markets / / by Marcos C. S. Carreira, Richard J. Brostowicz Jr
Pubbl/distr/stampa	London : , : Palgrave Macmillan UK : , : Imprint : Palgrave Macmillan, , 2016
ISBN	9781137477279 113747727X
Edizione	[1st ed. 2016.]
Descrizione fisica	1 online resource (XXIV, 303 p.)
Disciplina	332.64/570981
Soggetti	International business enterprises Finance Financial services industry Econometrics Business enterprises - Finance Business mathematics International Business Financial Economics Financial Services Corporate 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 quantitative, applied guide to the offshore and onshore Brazilian 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

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.

---