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Autore	Eales Brian Anthony
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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  
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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

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