Record Nr. UNINA9910781083203321 Autore Tan Chia Chiang Titolo Demystifying exotic products [[electronic resource]]: interest rates, equities and foreign exchange / / Chia Chiang Tan Chichester; ; Hoboken, NJ, : John Wiley & Sons, 2010 Pubbl/distr/stampa **ISBN** 1-119-20663-4 0-470-68788-6 1-282-68443-4 9786612684432 0-470-68689-8 Descrizione fisica 1 online resource (274 p.) Collana The Wiley Finance Series Disciplina 332.45 332.6 332.63228 332.6453 Soggetti Exotic options (Finance) **Futures** 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 Demystifying Exotic Products: Contents: Foreword: Preface: Acknowledgements: Notes: 1 Derivatives in their Golden Days (1994 to 2007); 2 Themes in Constructing Exotic Products; 3 Basics of Derivatives; 4 Barriers; 5 Quantoes; 6 Swaps, Constant Maturity Swaps and Spreads; 7 Range Accruals; 8 Early Termination; 9 Pathwise Accumulators; 10 Power Reverse Dual Currencies; 11 Baskets and Hybrids; 12 Some Exotic Equity Products; 13 Volatility and Correlation Products; 14 Fund Derivatives; 15 The Products Post-2008; Some Final Thoughts; Glossary; Appendices; Bibliography; Index Sommario/riassunto In recent times, derivatives have been inaccurately labelled the financial weapons of mass destruction responsible for the worst financial crisis in recent history. Inherently complex and perilous for the ill-informed investment professional they can however also be gainfully harnessed.

This book is a practical guide to the complexities of exotic products

written in simple terms based on the premise that derivatives are not homogenous, and not necessarily dangerous. By exploring common themes behind the construction of various structured products in interest rates, equities and forei