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3.3.4 Fixed/variable (rate adjustments)3.3.5 FX rates; 3.3.6 Stock patterns; 3.3.7 Commodity patterns; 3.3.8 Plain vanilla option patterns; 3.3.9 Exotic option patterns; 3.3.10 Credit risk; 3.3.11 Behavioral patterns; 3.4 Examples; 3.4.1 Principal at maturity (PAM); 3.4.2 Annuities (ANN); 3.4.3 Regular amortizer (RGM); 3.4.4 Interest rate swap (IRSWP); 3.4.5 Forward rate agreement (FRA); 3.4.6 Bond and interest rate options (IROPT); 3.5 Nonstandard contract types; 3.5.1 Input elements and events; 3.5.2 Analysis elements; Appendix: Practical considerations; 3.A.1 Mapping process
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Sommario/riassunto

Unified Financial Analysis arrives at the right time, in the midst of the current financial crisis where the call for better and more efficient financial control cannot be overstated. The book argues that from a technical perspective, there is no need for more, but for better and more efficiently organized information. The title demonstrates that it is possible with a single but well organized set of information and algorithms to derive all types of financial analysis. This reaches far beyond classical risk and return or profitability management, spanning all risk categories, a
