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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
