Record Nr. UNINA9910968759803321 Autore Alexander Carol Titolo Market risk analysis . Volume III Pricing, hedging and trading financial instruments / / Carol Alexander Chichester, England, : John Wiley & Sons, Ltd., 2008 Pubbl/distr/stampa **ISBN** 9786611841065 9781281841063 1281841064 9780470772812 0470772816 Edizione [1st edition] Descrizione fisica 1 online resource (422 p.) Collana The Wiley Finance Series Disciplina 332.015195 332.6 Soggetti Pricing Hedging (Finance) 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 indexes. Nota di contenuto Market Risk Analysis Volume III; Contents; List of Figures; List of Tables: List of Examples: Foreword: Preface to Volume III: III.1 Bonds and Swaps; III.2 Futures and Forwards; III.3 Options; III.4 Volatility; III.5 Portfolio Mapping; References; Index; Plates Written by leading market risk academic, Professor Carol Alexander, Sommario/riassunto Pricing, Hedging and Trading Financial Instruments forms part three of the Market Risk Analysis four volume set. This book is an in-depth, practical and accessible guide to the models that are used for pricing and the strategies that are used for hedging financial instruments, and to the markets in which they trade. It provides a comprehensive, rigorous and accessible introduction to bonds, swaps, futures and

forwards and options, including variance swaps, volatility indices and

their futures and options, to stochastic volatil