

1. Record Nr.	UNINA9910973127103321
Autore	Tan Chia Chiang
Titolo	Demystifying exotic products : interest rates, equities and foreign exchange // Chia Chiang Tan
Pubbl/distr/stampa	Chichester ; ; Hoboken, NJ, : John Wiley & Sons, 2010
ISBN	9786612684432 9781119206637 1119206634 9780470687888 0470687886 9781282684430 1282684434 9780470686898 0470686898
Edizione	[1st ed.]
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

---