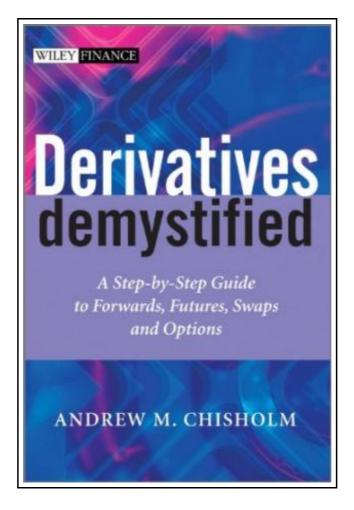
Derivatives Demystified: A Step-by-Step Guide to Forwards, Futures, Swaps and Options (The Wiley Finance Series)



Filesize: 7.98 MB

Reviews

I just started looking over this ebook. It is actually rally fascinating through reading period of time. You wont really feel monotony at anytime of your time (that's what catalogues are for about when you request me).

(Miss Naomie Kohler PhD)

DERIVATIVES DEMYSTIFIED: A STEP-BY-STEP GUIDE TO FORWARDS, FUTURES, SWAPS AND OPTIONS (THE WILEY FINANCE SERIES)



To save Derivatives Demystified: A Step-by-Step Guide to Forwards, Futures, Swaps and Options (The Wiley Finance Series) PDF, remember to follow the link listed below and save the ebook or get access to additional information which are highly relevant to DERIVATIVES DEMYSTIFIED: A STEP-BY-STEP GUIDE TO FORWARDS, FUTURES, SWAPS AND OPTIONS (THE WILEY FINANCE SERIES) ebook.

Wiley, 2004. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Preface.1. The Market Background.Derivatives building blocks.Market participants.Origins and development of derivatives. The modern OTC derivatives market. Exchange-traded futures and options. Chapter summary.2. Equity and Currency Forwards.Introduction.The forward price.Components of the forward price. Forward price and expected payout. Foreign exchange forwards. Managing currency risk. Hedging with FX forwards.The forward FX rate.Forward points.FX swaps.Applications of FX swaps.Chapter summary.3. Forward Rate Agreements.Introduction.FRA application: corporate borrower.Results of the FRA hedge.FRA payment dates and settlement. The FRA as two payment legs. Dealing in FRAs. Forward interest rates. Chapter summary. 4. Commodity and Bond Futures.Introduction.Commodity futures.Futures prices and the basis.Bond futures.Gilt and Euro bund futures.The cheapest-to-deliver.Chapter summary.5. Interest Rate and Equity Futures.Introduction.Interest rate futures.Trading interest rate futures.Hedging with interest rate futures.Interest rate futures prices. Equity index futures. The margining system. Single stock futures. Chapter summary. 6. Interest Rate Swaps.Introduction.Sterling interest rate swap.Hedging with interest rate swaps.Dollar interest rate swap.Summary of IRS applications.Swap rates and credit risk.Cross-currency swaps.Gains from cross-currency swap.Chapter summary.7. Equity and Credit Default Swaps.Equity swaps.Monetizing corporate crossholdings.Other applications of equity swaps.Equity index swaps.Hedging equity swaps.Credit default swaps.Credit default swap premium.Chapter summary.8. Fundamentals of Options.Introduction.Call option: intrinsic and time value.Long call expiry payoff.Short call expiry payoff.Put option: intrinsic and time expiry payoff.Short put expiry payoff.Chapter summary.9. value.Long put Hedging Options.Introduction.Forward hedge revisited.Protective put.Payoff profile of protective put.Changing the put strike.Equity collar.Zero-cost equity collar.Collars and forwards.Protective put with barrier option.Covered call writing (buy-write). Chapter summary. 10. Exchange-Traded Equity Options. Introduction. UK stock options on LIFFE.Stock options: call expiry payoff.US-listed stock options.CME options on S&P 500 R index futures.FT-SE 100 index options. Expiry payoff of FT-SE 100 call. Exercising FT-SE 100 index options. Chapter summary. 11. Currency Options.Introduction.Currency options and forwards.Results from the option hedge.Zero-cost collar.Reducing premium on FX hedges.Compound options.Exchange-traded currency options.Hedging with exchange-traded options.FX covered call writing.Chapter summary.12. Interest Rate Options.Introduction.OTC interest rate options. Hedging with interest rate calls. Caps, floors and collars. Swaptions. Eurodollar options. Euro and...

Read Derivatives Demystified: A Step-by-Step Guide to Forwards, Futures, Swaps and Options (The Wiley Finance Series) Online

Download PDF Derivatives Demystified: A Step-by-Step Guide to Forwards, Futures, Swaps and Options (The Wiley Finance Series)

Other eBooks



[PDF] Grandpa Spanielson's Chicken Pox Stories: Story #1: The Octopus (I Can Read Book 2)

Click the web link below to download and read "Grandpa Spanielson's Chicken Pox Stories: Story #1: The Octopus (I Can Read Book 2)" file.

Read eBook »



[PDF] The Web Collection Revealed, Premium Edition: Adobe Dreamweaver CS6, Flash CS6, and Photoshop CS6 (Stay Current with Adobe Creative Cloud)

Click the web link below to download and read "The Web Collection Revealed, Premium Edition: Adobe Dreamweaver CS6, Flash CS6, and Photoshop CS6 (Stay Current with Adobe Creative Cloud)" file.

Read eBook »



[PDF] Star Flights Bedtime Spaceship: Journey Through Space While Drifting Off to Sleep

Click the web link below to download and read "Star Flights Bedtime Spaceship: Journey Through Space While Drifting Off to Sleep" file.

Read eBook »



[PDF] Maisy's Christmas Tree

Click the web link below to download and read "Maisy's Christmas Tree" file.

Read eBook »



[PDF] TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy learning young children (2-4 years old) in small classes (3)(Chinese Edition)

Click the web link below to download and read "TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy learning young children (2-4 years old) in small classes (3)(Chinese Edition)" file.

Read eBook »



[PDF] TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy learning young children (3-5 years) Intermediate (3)(Chinese Edition)

Click the web link below to download and read "TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy learning young children (3-5 years) Intermediate (3)(Chinese Edition)" file.

Read eBook »