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Since the development of the Black-Scholes model, research on equity derivatives has evolved rapidly to the point where it is now difficult to cut through the myriad of literature to find relevant material. Written by a quant with many years of experience in the field this book provides an up-to-date account of equity and equity-hybrid (equity-rates, equity-credit, equity-foreign exchange) derivatives modeling from a practitioner's perspective. The content reflects the requirements of practitioners in financial institutions: Quants will find a survey of state-of-the-art models and guidance on how to efficiently implement them with regards to market data representation, calibration, and sensitivity computation. Traders and structurers will learn about structured products, selection of the most appropriate models, as well as efficient

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The recent financial crisis brought to light many of the misunderstandings and misuses of exotic derivatives. With market participants on both the buy and sell-side having been found guilty of not understanding the products they were dealing with, never before has there been a greater need for clarification and explanation. Exotic Options and Hybrids is a practical guide to structuring, pricing and hedging complex

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Exotic options and hybrid derivatives that will serve readers through the recent crisis, the road to recovery, the next bull market and beyond. Written by experienced practitioners, it focuses on the three main parts of a derivative's life: the structuring of a product, its pricing and its hedging. Divided into four parts, the book covers a multitude of structures, encompassing many of the most up-to-date and promising products from exotic equity derivatives and structured notes to hybrid derivatives and dynamic strategies. Based on a realistic setting from the heart of the business, inside a derivatives operation, the practical and intuitive discussions of these aspects make these exotic concepts truly accessible. Adoptions of real trades are examined in detail, and all of the numerous examples are carefully selected so as to highlight

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interesting and significant aspects of the business. The introduction of payoff structures is accompanied by scenario analysis, diagrams and lifelike sample term sheets. Readers learn how to spot where the risks lie to pave the way for sound valuation and hedging of such products. There are also questions and accompanying discussions dispersed in the text, each exploited to illustrate one or more concepts from the context in which they are set. The applications, the strengths and the limitations of various models are highlighted, in relevance to the products and their risks, rather than the model implementations. Models are de-mystified in separately dedicated sections, but their implications are alluded to throughout the book in an intuitive and non-mathematical manner. By discussing exotic options and

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hybrids in a practical, non-mathematical and highly intuitive setting, this book will blast through the misunderstanding of exotic derivatives, enabling practitioners to fully understand and correctly structure, price and hedge these products effectively, and stand strong as the only book in its class to make these "exotic" concepts truly accessible.

The recent financial crisis brought to light many of the misunderstandings and misuses of exotic derivatives. With market participants on both the buy and sell-side having been found guilty of not understanding the products they were dealing with, never before has there been a greater need for clarification and explanation. Exotic Options and Hybrids is a practical guide to structuring, pricing and hedging complex

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Equity strategies are closely guarded secrets and as such, there is very little written about how investors and corporate can utilise equity vehicles as part of their growth strategies. In this much-needed book, industry expert Juan Ramiraz guides readers through the whole range of equity derivative instruments, showing how they can be applied to a range of equity capital market situations, including hedging, yield

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enhancement and disposal of strategic stakes, mergers and acquisitions, stock options plan hedging, equity financings, share buybacks and other transactions on treasury shares, bank regulatory capital arbitrage and tax driven situations. The book includes case studies to highlight how equity derivative strategies have been used in real-life situations.

Along with the extraordinary growth in the derivatives market over the last decade, the impact of model choice, and model parameter usage, has become a major source of valuation uncertainty. This book concentrates on equity derivatives and charts, step by step, how key assumptions on the dynamics of stocks impact on the value of exotics. The presentation is technical, but maintains a strong focus on intuition and

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The definitive practitioners' reference on the advanced use of equity derivatives.

This book addresses selected practical applications and recent developments in the areas of quantitative financial modeling in derivatives instruments, some of which are from the authors' own research and practice. It is written from the viewpoint of financial engineers or practitioners, and, as such, it puts more emphasis on the practical applications of financial mathematics in the real market than the mathematics itself with precise (and tedious) technical conditions. It attempts to combine economic insights with

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Mathematics and modeling so as to help the reader to develop intuitions. Among the modeling and the numerical techniques presented are the practical applications of the martingale theories, such as martingale model factory and martingale resampling and interpolation. In addition, the book addresses the counterparty credit risk modeling, pricing, and arbitraging strategies from the perspective of a front office functionality and a revenue center (rather than merely a risk management functionality), which are relatively recent developments and are of increasing importance. It also discusses various trading structuring strategies and touches upon some popular credit/IR/FX hybrid products, such as PRDC, TARN, Snowballs, Snowbears, CCDS, and credit extinguishers. While the primary scope of this book is the

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fixed-income market (with further focus on the interest rate market), many of the methodologies presented also apply to other financial markets, such as the credit, equity, foreign exchange, and commodity markets. Contents: Theory and Applications of Derivatives Modeling: Introduction to Counterparty Credit Risk Martingale Arbitrage Pricing in Real Market The Black-Scholes Framework and Extensions Martingale Resampling and Interpolation Introduction to Interest Rate Term Structure Modeling The Heath-Jarrow-Morton Framework The Interest Rate Market Model Credit Risk Modeling and Pricing Interest Rate Market Fundamentals and Proprietary Trading Strategies: Simple Interest Rate Products Yield Curve Modeling Two-Factor Risk Model The Holy Grail - Two-Factor

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professional and academic background, making *Advanced Equity Derivatives: Volatility and Correlation* the perfect reference for quantitative researchers and mathematically savvy finance professionals looking to acquire an in-depth understanding of equity exotic derivatives pricing and hedging.

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