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Createspace Independent Publishing Platform, 2018. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****. The main objective of this book is Design, price, and hedge complex financial instruments. MATLAB Financial Instruments Toolbox provides functions for pricing, modeling, and analyzing fixed-income, credit, and equity instrument portfolios. You can use the toolbox to perform cash-flow modeling and yield curve fitting analysis, compute prices and sensitivities, view price evolutions, and perform hedging analyses using common equity and fixed-income modeling methods. The toolbox lets you create new financial instrument types, fit yield curves to market data using parametric fitting models and bootstrapping, and construct dual curve-based pricing models. You can price and analyze fixed-income and equity instruments. For fixed-income modeling, you can calculate price, yield, spread, and sensitivity values for several types of securities and derivatives, including convertible bonds, mortgage-backed securities, treasury bills, bonds, swaps, caps, floors, and floating-rate notes. For equities, you can compute price, implied volatility, and greek values of vanilla options and several exotic derivatives. The toolbox provides functionality that supports the creation and management of these interest-rate-based instruments: Bonds, Bond options (puts and calls), Bond with embedded options, Caps, Convertible bonds, Fixed-rate notes, Floating-rate, notes, Floors, Swaps and Swaption. Additionally, the toolbox provides functions to create arbitrary cash flow instruments. The toolbox provides pricing and sensitivity routines for these instruments. The toolbox also provides functions to create and manage various equity-based derivatives, including the following: Asian options, Barrier options, Basket options, Compound options, Convertible bonds, Digital options, Lookback options, Rainbow options and Vanilla stock options (put and call options). The toolbox also provides pricing and sensitivity routines for these instruments.



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