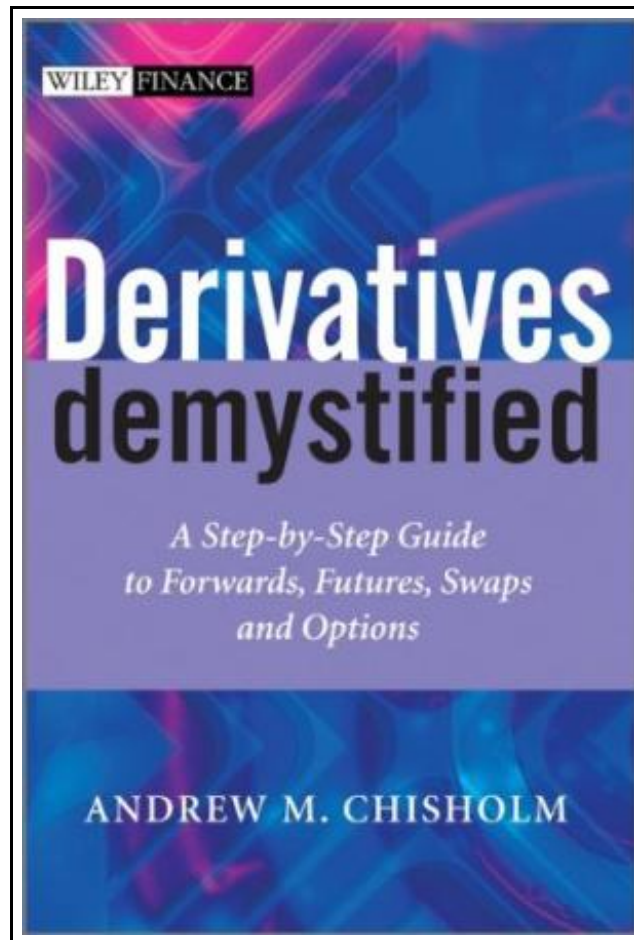


Derivatives Demystified: A Step-by-Step Guide to Forwards, Futures, Swaps and Options (The Wiley Finance Series)



Filesize: 1.2 MB

Reviews

This publication is wonderful. It can be rally fascinating throgh reading period of time. You are going to like the way the writer create this publication.

(Mrs. Piper Jacobi)

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

DOWNLOAD



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 cross-holdings.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 value.Long put expiry payoff.Short put expiry payoff.Chapter summary.9. Hedging with 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 Books



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)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment.Paperback. Pub Date :2005-09-01 Publisher: Chinese children before making Reading: All books are the...

[Download Book »](#)



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)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment.Paperback. Pub Date :2005-09-01 Publisher: Chinese children before making Reading: All books are the...

[Download Book »](#)



By the Fire Volume 1

CreateSpace Independent Publishing Platform. Paperback. Book Condition: New. This item is printed on demand. Paperback. 130 pages. Dimensions: 9.0in. x 6.0in. x 0.3in.By the Fire is an exciting new Bi-Monthly publication featuring new works by...

[Download Book »](#)



Oxford Reading Tree Read with Biff, Chip, and Kipper: Phonics: Level 3: Such a Fuss (Hardback)

Oxford University Press, United Kingdom, 2011. Hardback. Book Condition: New. 172 x 142 mm. Language: English . Brand New Book. Read With Biff, Chip and Kipper is the UK s best-selling home reading series. It...

[Download Book »](#)



Oxford Reading Tree Read with Biff, Chip and Kipper: Phonics: Level 2: A Yak at the Picnic (Hardback)

Oxford University Press, United Kingdom, 2014. Hardback. Book Condition: New. Mr. Nick Schon (illustrator). 177 x 148 mm. Language: English . Brand New Book. Read With Biff, Chip and Kipper is the UK s best-selling...

[Download Book »](#)



Children s Educational Book Junior Leonardo Da Vinci : An Introduction to the Art, Science and Inventions of This Great Genius Age 7 8 9 10 Year-Olds. [British English]

Createspace, United States, 2013. Paperback. Book Condition: New. 248 x 170 mm. Language: English . Brand New Book ***** Print on Demand *****.ABOUT SMART READS for Kids . Love Art, Love Learning Welcome. Designed to

[Download eBook »](#)



Oxford Reading Tree Read with Biff, Chip, and Kipper: Phonics: Level 2: The Fizz-buzz (Hardback)

Oxford University Press, United Kingdom, 2011. Hardback. Book Condition: New. 174 x 142 mm. Language: English . Brand New Book. Read With Biff, Chip and Kipper is the UK s best-selling home reading series. It

[Download eBook »](#)



Who Am I in the Lives of Children? an Introduction to Early Childhood Education, Enhanced Pearson Etext with Loose-Leaf Version -- Access Card Package

Pearson, United States, 2015. Book. Book Condition: New. 10th. 250 x 189 mm. Language: English . Brand New Book. NOTE: Used books, rentals, and purchases made outside of Pearson If purchasing or renting from companies

[Download eBook »](#)



Oxford Reading Tree Read with Biff, Chip, and Kipper: Phonics: Level 3: Shops (Hardback)

Oxford University Press, United Kingdom, 2011. Hardback. Book Condition: New. 174 x 142 mm. Language: English . Brand New Book. Read With Biff, Chip and Kipper is the UK s best-selling home reading series. It

[Download eBook »](#)



The Writing Prompts Workbook, Grades 3-4: Story Starters for Journals, Assignments and More

2012. PAP. Book Condition: New. New Book. Delivered from our US warehouse in 10 to 14 business days. THIS BOOK IS PRINTED ON DEMAND.Established seller since 2000.

[Download eBook »](#)