

Derivative Products and Pricing: The Das Swaps and Financial Derivatives Library - John Wiley & Sons, 2005 - 9780470821640 - Satyajit Das - 1200 pages - 2005

The Das Swaps & Financial Derivatives Library - Third Edition, Revised is the successor to Swaps & Financial Derivatives, which was first published in 1989 (as Swap Financing). A second edition was published in 1994 (as Swaps & Financial Derivatives - Second Edition (in most of the world) and Swaps & Derivative Financing - Second Edition (in the USA). The changes in the m The Das Swaps & Financial Derivatives Library - Third Edition, Revised is the successor to Swaps & Financial Derivatives, which was first published in 1989 (as Swap Financing).
Derivative Products & Pricing. Risk Management. Structured Products Volume 1: Exotic Options, Interest Rates & Currency. Structured Products Volume 2: Equity, Commodity, Credit & New Markets ...more. Derivative Products & Pricing consists of 4 Parts divided into 16 chapters covering the role and function of derivatives, basic derivative instruments (exchange traded products (futures and options on future contracts) and over-the-counter products (forwards, options and swaps)), the pricing and valuation of derivatives instruments, derivative trading and portfolio management. Role and function of derivatives. 1. Financial Derivatives Building Blocks - Forward & Option Contracts.
Since 1994, he has been a consultant to financial institutions and corporations on derivatives and financial products and risk management issues. He presents seminars on financial derivatives/ risk management and capital markets in Europe, North America, Asia and Australia. Financial derivatives are contracts to buy or sell underlying assets. They include options, swaps, and futures contracts. They are very dangerous.
Forwards are another OTC derivative. They are agreements to buy or sell an asset at an agreed-upon price at a specific date in the future. The two parties can customize their forward a lot. Forwards are used to hedge risk in commodities, interest rates, exchange rates, or equities.
Another influential type of derivative is a futures contract. The most widely used are commodities futures. Of these, the most important are oil price futures. They set the price of oil and, ultimately, gasoline. Derivative is a product whose value is derived from the value of one or more variable called bases (underlying assets). This underlying entity can be an asset, index, or interest rate, and is often simply called the "underlying". Derivatives can be used for a number of purposes, including insuring against price movements (hedging), increasing exposure to price movements for speculation, or getting access to otherwise hard-to-trade assets or markets. Some of the more common derivatives include forwards