



Risk Management and Analysis, New Markets and Products

By -

Wiley. Hardcover. Book Condition: New. Hardcover. 360 pages. Dimensions: 9.0in. x 6.2in. x 1.1in. The author/editor has produced two stand-alone or companion volumes. Only one third of the original material remains. New Markets and Products begins with two chapters on emerging markets. The book then goes on to cover markets and products of increasing complexity: standard equity and interest rate derivatives, exotic options, swap (and swaptions), volatility trading and finally credit derivatives. The contributors are all acknowledged experts in their fields: Michael Howell, Mark Fox, Ian King, Chris Rogers, Andrew Street, Riccardo Rebonato, Edmond Levy, Bryan Thomas, Vincent Lacoste, Desmond Fitzgerald and Blythe Masters. New Markets and Products will be an essential reference tool for risk managers, institutional investors, fund managers, bankers, corporate treasurers and financial consultants. In this volume Carol Alexander has gathered together ten articles that are concerned with important recent developments in financial markets. Two of the articles are concerned with emerging markets. They explore the reasons for their growth and the nature of the investment opportunities available. The remaining eight articles are concerned with derivatives. There are chapters on equity derivatives, interest rate derivatives, exotic options, volatility trading, and credit derivatives. The final chapter on credit derivatives...



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