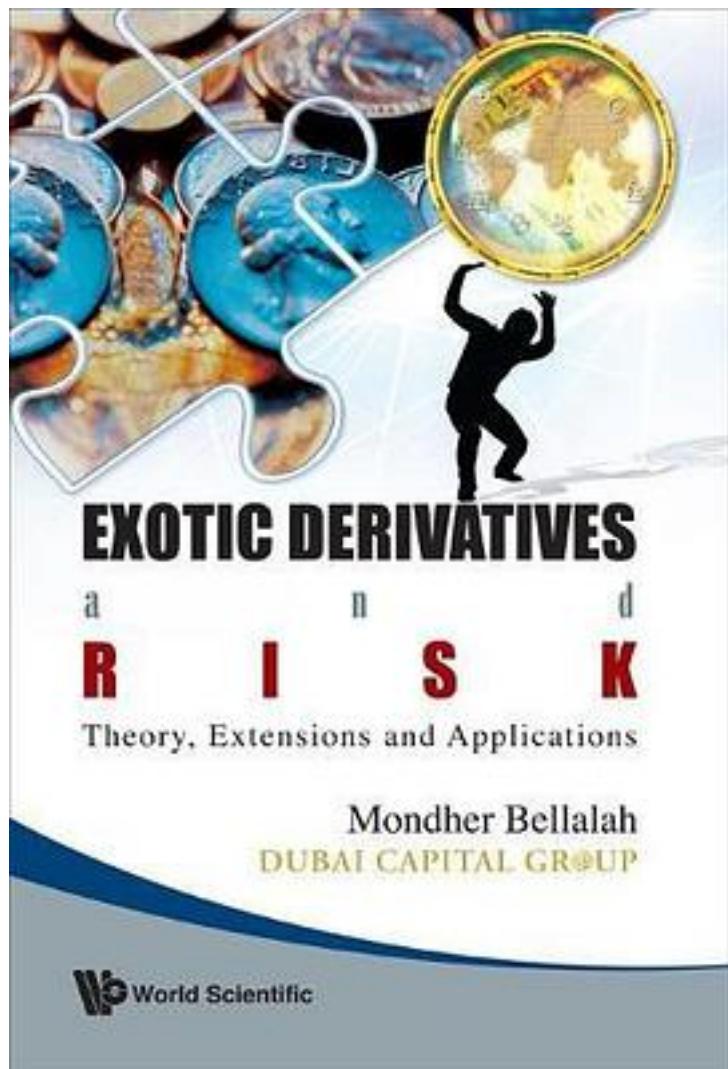


Exotic Derivatives And Risk



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This book discusses in detail the workings of financial markets and over-the-counter (OTC) markets, focusing specifically on standard and complex derivatives. The subjects covered range from the fundamental products in OTC markets, standard and exotic options, the concepts of value at risk, credit derivatives and risk management, to the applications of option pricing theory to real assets. To further elucidate these complex concepts and formulas, this book also explains in each chapter how theory and practice go hand-in-hand. This volume, a culmination of the author's 12 years of professional experience in the field of finance, derivative analysis and risk management, is a valuable guide for postgraduate students, academics and practitioners in the field of finance.

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