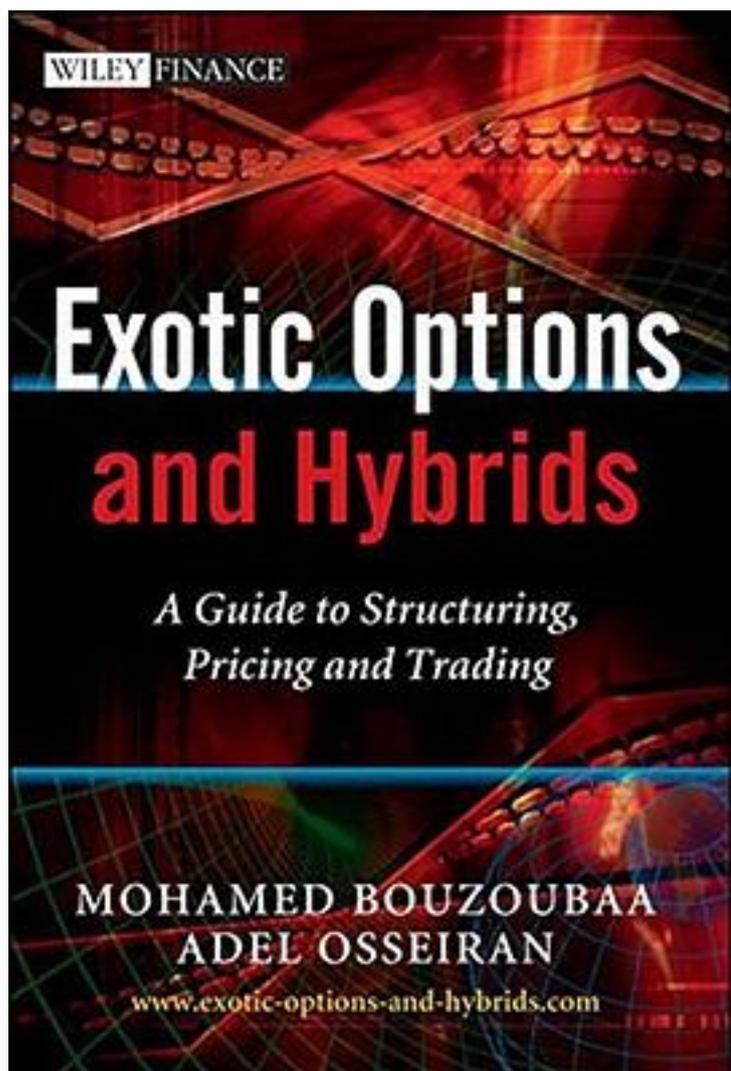


# Exotic Options and Hybrids



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Toxic waste . . . it is a sad day when derivatives are described as toxic waste. Are these financial products really so, particularly those of exotic nature, or is it in fact people's grasp and usage of them that is the source of toxicity? While the use of derivatives increased in recent years at astounding rates, the crash of 2008 has revealed that people's understanding of them has not rivalled their spread. "Exotic Options and Hybrids" is the first book to guide practitioners on how to structure, price and trade modern exotic and hybrid derivatives, without complicating matters with the use of maths. Starting from the unique practical setting of being in a derivatives operation, the book focuses on the three main parts of a derivative's life: the structuring of a product, its pricing and its hedging. The book will take readers through all the applications, strengths and limitations of various models, focussing on the products and their risks rather than the model implementations. Readers can thus understand how models work when applied to pricing and hedging. The book covers a multitude of structures and encompasses many of the most up-to-date and promising products, including hybrid derivatives and dynamic strategies. Each structure is analysed with a utility based approach to its structuring, and an insightful risk based approach to its pricing and hedging. As well as providing comprehensive coverage of exotic options, this book will also dedicate a number of chapters to hybrid derivatives, looking at their nature and at the construction of hybrid products. By discussing exotic options and hybrids in a practical, non-mathematical and highly intuitive setting, this book will blast the misunderstandings and the stigma, and stand strong as the only book in its class to make these "exotic" concepts truly accessible.

作者介绍:

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## 评论

写得超级好的！！ 训练intuition啊 看书要动脑子 不能光应付考试 恩

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搜了一下作者是金融业内人士，讲得很全但又不technical，很清晰，推荐！

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## 书评

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