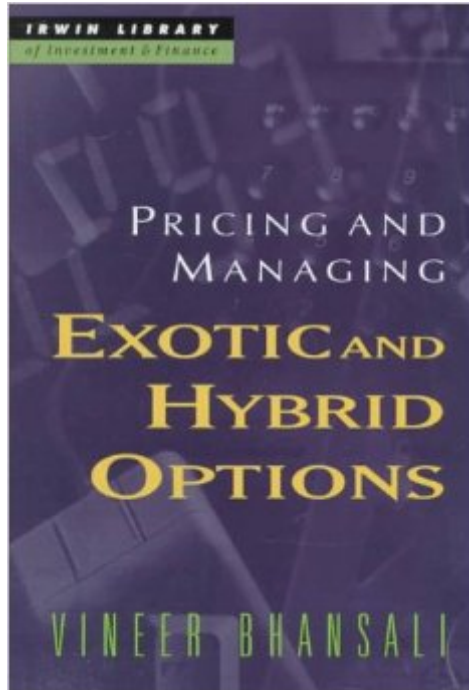


The book was found

Pricing And Managing Exotic And Hybrid Options



Synopsis

Pricing and Managing Exotic and Hybrid Options provides detailed, fully supported explanations of how these instruments are priced, and state-of-the-art ways to manage them in a multidimensional portfolio. Citibank trader and risk manager Vineer Bhansali provides detailed examples of risk management instruments from the synthesis of major market classes.

Book Information

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Customer Reviews

I find this book extremely useful in my job. It covers almost all aspects of exotic and hybrid instruments: the real life examples, theory behind the pricing models, implementation using different numerical methods, hedging and risk management issues, a good appendix on the basic math stuff and even a sample VBA code to do multivariate MC. Most importantly, the author took a practitioner's point of view, which makes the materials much easier to be understood and applied. However, I did encounter quite a few errors inside some of the formulas. Just name a few, Eq 3.15 and 3.18 on pg 53, Eq 3.142 on pg 98 and Eq H.61 on pg 336. However, none of them is serious (more like a typo to me). In addition, I think it is more important to get the idea right. You can always double check the formula against any math reference book. Overall, I feel it is an excellent reference book for anyone with a serious interest in structured derivatives.

One of the best books on this topic. It is a very practical book for someone with practical background. No sigma algebra to confuse you, and you do not have to know Girsanov to

understand the quanto effect. You just focus on those tough issues you are running into everyday: correlations, long dated FX, cross Gamma hedging, strategic risk management for an exotic book, transaction cost in illiquid market, and so on. In addition, last paragraph of the book is the every reason make me think why this book stands out among these many books.

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