



Manufacturing and Managing Customer-Driven Derivatives (Hardback)

By Dong Qu

John Wiley Sons Inc, United States, 2016. Hardback. Book Condition: New. 249 x 178 mm. Language: English . Brand New Book. Manufacturing and Managing Customer-Driven Derivatives Manufacturing and Managing Customer-Driven Derivatives sheds light on customer-driven derivative products and their manufacturing process, which can prove a complicated topic for even experienced financial practitioners. This authoritative text offers up-to-date knowledge and practices across a broad range of topics that address the entire manufacturing, pricing and risk management process, including practical knowledge and industrial best practices. This resource blends quantitative and business perspectives to provide an in-depth understanding of the derivative risk management skills that are necessary to adopt in the competitive financial industry. Manufacturing and managing customer-driven derivative products have become more complex due to macro factors such as the multi-curve environments triggered by the recent financial crises, stricter regulatory requirements of consistent modelling and managing frameworks, and the need for risk/reward optimisation. * Explore the fundamental components of the derivatives business, including equity derivatives, interest rates derivatives, real estate derivatives, and real life derivatives, etc. * Examine the life cycle of manufacturing derivative products and practical pricing models * Deep dive into a wide range of customer-driven structured derivative products, their...



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