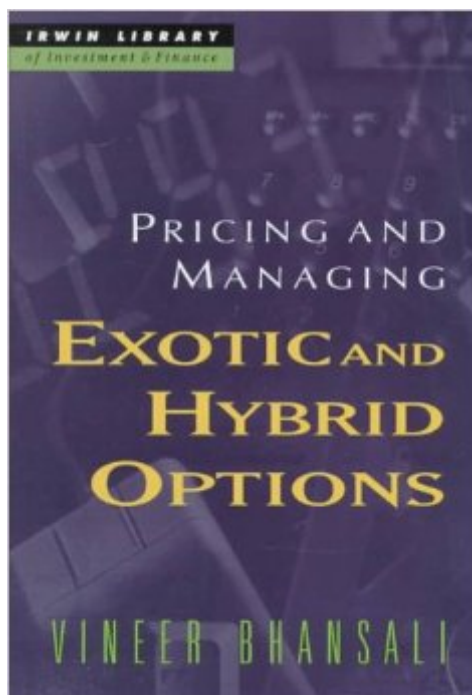


The book was found

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

Series: Irwin Library of Investment & Finance

Hardcover: 336 pages

Publisher: McGraw-Hill Companies (April 1, 1998)

Language: English

ISBN-10: 0070066698

ISBN-13: 978-0070066694

Product Dimensions: 9.3 x 6.3 x 1.2 inches

Shipping Weight: 1.6 pounds

Average Customer Review: 5.0 out of 5 stars [See all reviews](#) (2 customer reviews)

Best Sellers Rank: #2,138,197 in Books (See Top 100 in Books) #139 in [Books > Business & Money > Management & Leadership > Pricing](#) #732 in [Books > Business & Money > Investing > Options](#) #39409 in [Books > Business & Money > Economics](#)

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.

[Download to continue reading...](#)

Options Trading: A CherryTree Style Trading Book(Options Trading,Options Trading for Beginners,options trading guide,options trading tips,binary options trading,trading options,option strategies) Pricing and Managing Exotic and Hybrid Options Option Greeks - Options Trading Greeks Simplified And How To Use Them To Profit 'By The Numbers' (Options Trading, Options Trading Strategies, Options Trading For Beginners, Stock Options, Options) Options Trading for Beginners: How to Get Started and Make Money with Stock Options (Options Trading, Stock Options, Options Trading Strategies) Options Trading: Strategies - Best Options Trading Strategies For High Profit & Reduced Risk (Options Trading, Options Trading For Beginner's, Options Trading Strategies Book 2) Options: 3 Manuscripts Options,Options Strategies,Options Advanced (Day trading,Trading,Stocks,Options Trading) Options Trading: QuickStart Guide - The Simplified Beginner's Guide to Options Trading (Options Trading, Trading Options, Options Trading for Beginners) Options Trading Successfully for Beginners: Making Money with Options in just a FEW HOURS! (Investing Basics, Investing, Stock Options, Options Trading Strategies, Options Strategies, Book 1) Options Trading: Strategies - Best Options Trading Strategies For High Profit & Reduced Risk (Options Trading, Options Trading For Beginner's, Options Trading Strategies) (Volume 2) Options Trading:: Simplified Options Trading Guide For Generating Profits On An Ongoing Basis (Options Trading Strategies, Investing, Day Trading, Stock Options,) Dynamic Hedging: Managing Vanilla and Exotic Options Lap Dance: The Ultimate Guide to Being the Best Exotic Dancer (The Ultimate Exotic Dancer Package Book 4) Binary Options: Crash Course!: Learn How to Make Money with Binary Options Trading & Binary Options Signals - Start Investing & Wealth Building Today! Binary Options: A Complete Guide On Binary Options Trading (stock market investing, passive income online, options trading) Options Trading: Make Money With Powerful Options Trading Strategies (options trading, day trading, investing) Options Trading: Definitive Beginner's Guide (Options Trading for Beginners, Make Money From Home, Covered Calls, Options, Investing for Beginners Book 1) Options Trading: 2 Manuscripts: Options Trading, Options Trading Strategies Options: Powerful Advanced Guide To Dominate Options Trading (Day trading,Trading,Stocks,Options Trading) Options Trading for Beginners: 7 Steps to Earning \$2,000 per Month Option Trading in Less than 20 Hours a Week! (options trading, options trading for

beginners, ... stock investing, how to trade option) Options Trading: A Guide to Buying, Selling, Managing, and Predicting Options Movements

[Dmca](#)