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Structured Products Volume 1 Exotic

Structured Products Volume 1 consists of 4 Parts and 20 Chapters covering applications of derivatives, the creation of synthetic assets using derivatives (such as asset swaps, structured notes and repackaged assets), exotic options, non-generic derivative structures used in interest rates and currency markets (including non-generic swaps, basis (floating-to-floating) swaps, swaptions (options on interest rate swaps), callable bonds, CMT products, IAR products, interest rate and currency ...

Structured Products Volume 1: Exotic Options; Interest ...

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Structured products are pre-packaged investments that normally include assets linked to interest plus one or more derivatives. These products may take traditional securities such as an investment ...

An Introduction to Structured Products

3. STRUCTURED PRODUCTS. 3.1. Definition of Structured Products. Structured products are 'tailor-made' products which aim to provide the best solution to the investors with this 'tailoring process' (Kat 2001). There is not a single definition for structured products. Different definitions can be found in different sources.

Structured Products - Part 3: All About Structured Products

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Structured Products Volume 1: Amazon.co.uk: Das, Satyajit ...

abs, mbs, rmbs are securitized products which are different from

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structured products structured products can be developed on equity of FI underlyings, I was used to work with FX structured products. basically, structured product = bond (zero coupon or not, all depend of your structure) + vanilla or exotic option(s)

Structured Products Group | Wall Street Oasis

What is needed then is a sound overview of the nature of structured products, if only to set the record straight on their risks and the culpability of those who manage them. This volume, the second of a four-volume set on financial engineering, is a sizable one but can be approached by anyone needing information on structured products.

Derivative Products and Pricing: The Das Swaps and ...

A structured product, also known as a market-linked investment, is a pre-packaged structured finance investment strategy based on a single security, a basket of securities, options, indices, commodities, debt issuance or foreign currencies, and to a lesser extent, derivatives

Structured product - Wikipedia

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