# MONEY & CAPITAL MARKETS

Pricing, Yields and Analysis

Second Edition

Michael Sherris

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#### **Money And Capital Markets Pricing Yields And Analysis:**

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Australian national bibliography, 1961 **Derivatives** Michael Bloss, Dietmar Ernst, Joachim Häcker, 2009-01-01 Options and futures are among the most important tools in todays financial world While the book focuses on the contracts traded on derivatives exchange options and futures we will also scrutinize the OTC markets and exotic deals Due to its didactic overall set up this book serves as both a manual for practitioners and a classical textbook for students **Binomial** Models in Finance John van der Hoek, Robert J Elliott, 2006-04-18 This book describes the modelling of prices of nancial assets in a simple d crete time discrete state binomial framework By avoiding the mathematical technicalities of continuous time nance we hope we have made the material accessible to a wide audience Some of the developments and formulae appear here for the rst time in book form We hope our book will appeal to various audiences These include MBA s dents upperlevelundergraduatestudents beginningdoctoral students gu titative analysts at a basic level and senior executives who seek material on new developments in nance at an accessible level The basic building block in our book is the one step binomial model where a known price today can take one of two possible values at a future time which might for example be tomorrow or next month or next year In this simple situation risk neutral pricing can be de ned and the model can be applied to price forward contracts exchange rate contracts and interest rate derivatives In a few places we discuss multinomial models to explain the notions of incomplete markets and how pricing can be viewed in such a context where unique prices are no longer available The simple one period framework can then be extended to multi period m els TheCox Ross RubinsteinapproximationtotheBlackScholesoptionpr ing formula is an immediate consequence American barrier and exotic tions can all be discussed and priced using binomial models More precise modelling issues such as implied volatility trees and implied binomial trees are treated as well as interest rate models like those due to Ho and Lee and Black Derman and Tov The Money Markets Handbook Moorad Choudhry, 2011-12-02 In The Money Markets Handbook Moorad Choudhry provides in one comprehensive volume the description trading analysis and calculations of the major markets around the world providing worked examples and exercises throughout to provide a landmark publication on this important topic Unique features including a list of conventions and trading rules in virtually every market in the world means that this book is relevant to virtually every money market in the world Includes an in depth treatment of repo markets asset and

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