

DERIVATIVES

A Comprehensive Resource for Options, Futures, Interest Rate Swaps, and Mortgage Securities

Fred D. Arditti

FINANCIAL MANAGEMENT ASSOCIATION SURVEY AND SYNTHESIS SERIES

Lei Huang

<u>Derivatives</u> Fred D. Arditti, Harvard Business Review Staff, 1996-01-01 The growth of derivative markets during the past decade has been nothing short of astounding so of late has been the misunderstanding of their use This is the definitive resource on derivatives the first book to explain all four major classes of derivative instruments options futures interest rate swaps mortgage securities in terms of their pricing with a focus on the valuation methods used most commonly by professional market participants Derivatives will help investment bankers corporate treasurers fund managers financial advisers apprentice traders business students become more familiar with these complex instruments increase their sense of confidence in participating in derivatives markets *Derivatives*, *Financial Derivatives*,

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