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R. STAFFORD JOHNSON is director for the Smith Center at Xavier University. He is also a professor of finance at the university's Williams College of Business. He is the author of five monographs and six books, including Options and Futures; Introduction to Derivatives; Bond Evaluation, Selection, and Management, Second Edition; Debt Markets and Analysis; and Equity Markets and Portfolio Analysis.

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May 16, 2006 Timothy F. Geithner, President and ... The innovations that have taken place in the credit derivatives market were driven to a significant degree by the losses experienced in past crises, but most of the growth in this market has occurred in relatively favorable overall economic and financial conditions. ... Second, we believe that ...

Implications of Growth in Credit Derivatives for Financial ...

- J. Hull, Options, Futures, and Other Derivatives (Pearson Prentice Hall, Upper Saddle River, 2015) - R. McDonald, Derivative Markets, Second Edition (Addison-Wesley, Boston, 2006) - S. Roman, Introduction to the Mathematics of Finance (Springer, New York, 2004) - S. Ross, An Elementary Introduction to Mathematical Finance, Third Edition

Math 581/Econ 673: Mathematical Finance

The suggestion that one fund's misstep could harbor such dire consequences has Congress reconsidering how to oversee the derivatives market. "In every previous instance of derivative problems ...

On Regulating Derivatives; Long-Term Capital Bailout ...

The thesis that economics is "performative" (Callon 1998) has provoked much interest but also some puzzlement and not a little confusion. The purpose of this article is to examine from the viewpoint of performativity one of the most successful areas of modern economics, the theory of options, and in so doing hopefully to clarify some of the issues at stake.

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Taleb, Nassim Nicholas, Fooled by Randomness: The Hidden Role of Chance in Life and in the Markets, 2nd Edition. New York: Random House, 2005. New York: Random House, 2005. Taleb, Nassim Nicholas, The Black Swan: The Impact of the Highly Improbable .

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To be financially literate in today's market, one must have a solid understanding of derivatives concepts and instruments and the uses of those instruments in corporations. The Third Edition has an accessible mathematical presentation, and more importantly, helps readers gain intuition by linking theories and concepts together with an engaging narrative that emphasizes the core economic principles underlying the pricing and uses of derivatives.

While the valuation of standard American option contracts has now achieved a fair degree of maturity, much work remains to be done regarding the new contractual forms that are constantly emerging in response to evolving economic conditions and regulations. Focusing on recent developments in the field, American-Style Derivatives provides an extensive treatment of option pricing with an emphasis on the valuation of American options on dividend-paying assets. The book begins with a review of valuation principles for European contingent claims in a financial market in which the underlying asset price follows an Ito process and the interest rate is stochastic and then extends the analysis to American contingent claims. In this context the author lays out the basic valuation principles for American claims and describes instructive representation formulas for their prices. The results are applied to standard American options in the Black-Scholes market setting as well as to a variety of exotic contracts such as barrier, capped, and multi-asset options. He also reviews numerical methods for option

pricing and compares their relative performance. The author explains all the concepts using standard financial terms and intuitions and relegates proofs to appendices that can be found at the end of each chapter. The book is written so that the material is easily accessible not only to those with a background in stochastic processes and/or derivative securities, but also to those with a more limited exposure to those areas.

How can actuaries best equip themselves for the products and risk structures of the future? Using the powerful framework of multiple state models, three leaders in actuarial science give a modern perspective on life contingencies, and develop and demonstrate a theory that can be adapted to changing products and technologies. The book begins traditionally, covering actuarial models and theory, and emphasizing practical applications using computational techniques. The authors then develop a more contemporary outlook, introducing multiple state models, emerging cash flows and embedded options. Using spreadsheet-style software, the book presents large-scale, realistic examples. Over 150 exercises and solutions teach skills in simulation and projection through computational practice. Balancing rigour with intuition, and emphasising applications, this text is ideal for university courses, but also for individuals preparing for professional actuarial exams and qualified actuaries wishing to freshen up their skills.

This book analyzes in depth all major derivatives debacles of the last half century including the multi-billion losses and/or bankruptcy of Metallgesellschaft (1994), Barings Bank (1995), Long Term Capital Management (1998), Amaranth (2006), Société Générale (2008), AIG (2008) and JP Morgan-Chase (2012). It unlocks the secrets of derivatives by telling the stories of institutions which played in the derivative market and lost big. For some of these unfortunate organizations it was daring but flawed financial engineering which brought them havoc. For others it was unbridled speculation perpetrated by rogue traders whose unchecked fraud brought their house down. Should derivatives be feared "as financial weapons of mass destruction" or hailed as financial innovations which through efficient risk transfer are truly adding to the Wealth of Nations? By presenting a factual analysis of how the malpractice of derivatives played havoc with derivative end-user and dealer institutions, a case is made for vigilance not only to market and counter-party risk but also operational risk in their use for risk management and proprietary trading. Clear and recurring lessons across the different stories in this volume call not only for a tighter but also "smarter" control system of derivatives trading and should be of immediate interest to financial managers, bankers, traders, auditors and regulators who are directly or indirectly exposed to financial derivatives. The book groups cases by derivative category, starting with the simplest and building up to the most complex — namely, Forwards, Futures, Options and Swaps in that order, with applications in commodities, foreign exchange, stock indices and interest rates. Each chapter deals with one derivative debacle, providing a rigorous and comprehensive but non-technical elucidation of what happened. What is new in the second edition? A new chapter on JP Morgan-Chase's London Whale, an in-depth discussion of credit-default swaps, and an update of the revamped regulatory framework with Basel 2.5 and Basel III against the backdrop of the Euro crisis, along with a revised and expanded discussion of the AIG debacle. Contents: Derivatives and the Wealth of Nations Forwards: Showa Shell Sekiyu K K Citibank's Forex Losses Bank Negara Malaysia Futures: Amaranth Advisors LLC Metallgesellschaft Sumitomo Options: Allied Lyons Allied Irish Banks Barings Société Générale Swaps: Procter & Gamble Gibson Greeting Cards Orange County Long-Term Capital Management AIG JP Morgan Chase London Whale From Theory to Malpractice: Lessons Learned Readership: Economists; undergraduates and graduates majoring in finance, economics and business administration; professionals, financial

managers and CPAs in the financial service industry. Key Features: Includes simple graphs or numerical illustrations to enhance readers' understanding of the complex world of derivatives and financial engineering step-by-step, story-by-story Uses actual case studies to introduce college students, finance professionals and general readers to the world of high finance which shapes their day-to-day lives Demystifies the mysterious world of financial derivatives Brings alive difficult concepts by profiling the protagonists in each debacle and the corporate setting within which the derivative debacle unfolded Provides a glossary of key concepts to discuss the respective derivatives product, how it is valued, trading strategies, and the workings of the market where it is

traded Keywords: Derivatives; Debacles; Options; Swaps; Futures; Forwards; Financial Engineering; Market Manipulation; Rogue

Traders; Speculation; London Whale Review: Reviews of the First Edition: "This timely and well-written book is a 'must read' for anyone directly or indirectly involved in financial markets and instruments as well as risk management. By telling actual stories of how rogue traders and incompetent managers put their firms at risk, the author demystifies the complex world of financial derivatives. His incisive and in-depth analysis of all major derivatives debacles should help the reader understand what happened and avoid future disasters." Gabriel Hawawini

The Henry Grunfeld Professor of Investment Banking INSEAD "The author has written a book whose clarity makes it accessible to a wide range of practitioners and executives, and he brings the technical subject matter to life through the concrete examples of the highest profile failures in the use of derivatives" B Craig Owens Senior Vice President and Chief Financial Officer Campbell Soup "The book is a timely contribution to a subject that has been at the epicenter of the current financial crisis ... Learning from past mistakes and applying the lessons is what sets this book apart and should make it a useful guide for practitioners." Dr Oliver S Kratz Head of Global Thematic Equities Deutsche Bank

Written by two of the most distinguished finance scholars in the industry, this introductory textbook on derivatives and risk management is highly accessible in terms of the concepts as well as the mathematics. With its economics perspective, this rewritten and streamlined second edition textbook, is closely connected to real markets, and: Beginning at a level that is comfortable to lower division college students, the book gradually develops the content so that its lessons can be profitably used by business majors, arts, science, and engineering graduates as well as MBAs who would work in the finance industry. Supplementary materials are available to instructors who adopt this textbook for their courses. These include: Solutions Manual with detailed solutions to nearly 500 end-of-chapter questions and problems PowerPoint slides and a Test Bank for adopters PRICED! In line with current teaching trends, we have woven spreadsheet applications throughout the text. Our aim is for students to achieve self-sufficiency so that they can generate all the models and graphs in this book via a spreadsheet software, Priced!

This course of lectures introduces students to elementary concepts of corporate finance using a more systematic approach than is generally found in other textbooks. Axioms are first highlighted and the implications of these important concepts are studied afterwards. These implications are used to answer questions about corporate finance, including issues related to derivatives pricing, state-price probabilities, dynamic hedging, dividends, capital structure decisions, and risk and incentive management. Numerical examples are provided, and the mathematics is kept simple throughout. In this second edition, explanations have been improved, based on the authors' experience teaching the material, especially concerning the scope of state-price probabilities in Chapter 12. There is also a new Chapter 22: Fourteen Insights.

The last few years have been a watershed for the commodities, cash and derivatives industry. New regulations and products have led to an explosion in the commodities markets, creating a new asset for investors that includes hedge funds as well as University endowments, and has resulted in a spectacular growth in spot and derivative trading. This book covers hard and soft commodities (energy, agriculture and metals) and analyses: Economic and geopolitical issues in commodities markets Commodity price and volume risk Stochastic modelling of commodity spot prices and forward curves Real options valuation and hedging of physical assets in the energy industry It is required reading for energy companies and utilities practitioners, commodity cash and derivatives traders in investment banks, the Agrifood business, Commodity Trading Advisors (CTAs) and Hedge Funds. In *Commodities and Commodity Derivatives*, Hélyette Geman shows her powerful command of the subject by combining a rigorous development of its mathematical modelling with a compact institutional presentation of the arcane characteristics of commodities that makes the complex analysis of commodities derivative securities accessible to both the academic and practitioner who wants a deep foundation and a breadth of different market applications. It is destined to be a "must have" on the subject." —Robert Merton, Professor, Harvard Business School "A marvelously comprehensive book of interest to academics and practitioners alike, by one of the world's foremost experts in the field." —Oldrich Vasicek, founder, KMV

Equity strategies are closely guarded secrets and as such, there is very little written about how investors and corporate can utilise equity vehicles as part of their growth strategies. In this much-needed book, industry expert Juan Ramirez guides readers through the whole range of equity derivative instruments, showing how they can be applied to a range of equity capital market situations, including hedging, yield enhancement and disposal of strategic stakes, mergers and acquisitions, stock options plan hedging, equity financings, share buybacks and other transactions on treasury shares, bank regulatory capital arbitrage and tax driven situations. The book includes case studies to highlight how equity derivative strategies have been used in real-life situations.

Commodities: Markets, Performance, and Strategies provides a comprehensive view of commodity markets by describing and analyzing historical commodity performance, vehicles for investing in commodities, portfolio strategies, and current topics. It begins with the basics of commodity markets and various investment vehicles. The book then highlights the unique risk and return profiles of commodity investments, along with the dangers from mismanaged risk practices. The book also provides important insights into recent developments, including high frequency trading, financialization, and the emergence of virtual currencies as commodities. Readers of *Commodities: Markets, Performance, and Strategies* can gain an in-depth understanding about the multiple dimensions of commodity investing from experts from around the world. Commodity markets can be accessed with products that create unique risk and return dynamics for investors worldwide. The authors provide insights in a range of areas, from the economics of supply and demand for individual physical commodities through the financial products used to gain exposure to commodities. The book balances useful practical advice on commodity exposure while exposing the reader to various pitfalls inherent in these markets. Readers interested in a basic understanding will benefit as will those looking for more in-depth presentations of specific areas within commodity markets. Overall, *Commodities: Markets, Performance, and Strategies* provides a fresh look at the myriad dimensions of investing in these globally important markets.

Commodity Option Pricing: A Practitioner's Guide covers commodity option pricing for quantitative analysts, traders or structurers in banks,

hedge funds and commodity trading companies. Based on the author's industry experience with commodity derivatives, this book provides a thorough and mathematical introduction to the various market conventions and models used in commodity option pricing. It introduces the various derivative products typically traded for commodities and describes how these models can be calibrated and used for pricing and risk management. The book has been developed with input from traders and examples using real world data, together with relevant up to date academic research. The book includes practical descriptions of market conventions and quote codes used in commodity markets alongside typical products seen in broker quotes and used in calibration. Also discussed are commodity models and their mathematical derivation and volatility surface modelling for traded commodity derivatives. Gold, silver and other precious metals are addressed, including gold forward and gold lease rates, as well as copper, aluminium and other base metals, crude oil and natural gas, refined energy and electricity. There are also sections on the products encountered in commodities such as crack spread and spark spread options and alternative commodities such as carbon emissions, weather derivatives, bandwidth and telecommunications trading, plastics and freight. Commodity Option Pricing is ideal for anyone working in commodities or aiming to make the transition into the area, as well as academics needing to familiarize themselves with the industry conventions of the commodity markets.

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