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Genre/Form: Electronic books: Additional Physical Format: Print version: Bouzoubaa, Mohamed. Exotic Options and Hybrids : A Guide to Structuring, Pricing and Trading.

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Aug 02, 2010 Research and Markets: Exotic Options and Hybrids: A Guide to Structuring, Pricing and Trading

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In finance, an exotic option is an option which has features making it more complex than commonly traded vanilla options. Like the more general exotic derivatives

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Exotic Options and Hybrids. A Guide to Structuring, Pricing and Trading. Willey Finance, United Kingdom (2010)

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EXOTIC OPTIONS AND HYBRIDS: A GUIDE TO STRUCTURING PRICING AND TRADING (H/C) ISBN Number: 9780470688038 Author: OSSEIRAN A Publisher: John Wiley and Sons Ltd

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