



## Manufacturing and Managing Customer-Driven Derivatives (The Wiley Finance Series)

By Dong Qu

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#### *Manufacturing and Managing Customer-Driven Derivatives*

*Manufacturing and Managing Customer-Driven Derivatives* sheds light on customer-driven derivative products and their manufacturing process, which can prove a complicated topic for even experienced financial practitioners. This authoritative text offers up-to-date knowledge and practices across a broad range of topics that address the entire manufacturing, pricing and risk management process, including practical knowledge and industrial best practices. This resource blends quantitative and business perspectives to provide an in-depth understanding of the derivative risk management skills that are necessary to adopt in the competitive financial industry.

Manufacturing and managing customer-driven derivative products have become more complex due to macro factors such as the multi-curve environments triggered by the recent financial crises, stricter regulatory requirements of consistent modelling and managing frameworks, and the need for risk/reward optimisation.

- Explore the fundamental components of the derivatives business, including equity derivatives, interest rates derivatives, real estate derivatives, and real life derivatives, etc.
- Examine the life cycle of manufacturing derivative products and practical pricing models
- Deep dive into a wide range of customer-driven structured derivative products, their investment or hedging payoff features and associated risk exposures
- Examine the implications of changing regulatory standards, which can increase costs in the banking sector
- Discover practical yet sophisticated product analysis, quantitative modeling, infrastructure integration, risk analysis, and hedging analysis
- Gain insight on how banks should handle complex derivatives products

*Manufacturing and Managing Customer-Driven Derivatives* is an essential guide for quants, structurers, derivatives traders, risk managers, business executives,

insurance industry professionals, hedge fund managers, academic lecturers, and financial math students who are interested in looking at the bigger picture of the manufacturing, pricing and risk management process of customer-driven derivative transactions.

"Like many people on the quantitative side of finance I've often wondered why and how the more complex derivatives are created. I mean, some of the term sheets I've seen are just downright bizarre. Well, thanks to Dong Qu, the expert in both quant finance and the business side, now I know. Dong covers everything from creative ideas, country specifics, regulatory issues, and tax implications, to modeling and risk management. This is an excellent book, unique for its breadth of coverage, genuinely for the whole business of quantitative finance."

**Paul Wilmott, Wilmott Magazine**

"With so many books out there on derivatives pricing, I thought it was impossible to write a new, original one. Dong Qu proved I was wrong. Not only does this volume focus on the main industry-standard pricing models, it also sheds light on the typical workflow and development process of derivatives contracts in banks, from quant library design to meeting new regulatory risk-management requirements. I wish this book was out there when I started my career as a front-office quant!"

**Fabio Mercurio, Global Head of Quant Analytics, Bloomberg**

"Everything you always wanted to know about financial derivatives but were afraid to ask could also be the title of this book. Written by an author with over 20 years of experience in the industry, this book joins practical hedging, risk management and regulation issues with sophisticated yet not overly complicated maths. An absolute must for all practitioners and very informative for academicians."

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- Sales Rank: #1120470 in eBooks
- Published on: 2016-01-28
- Released on: 2016-01-28
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### Editorial Review

From the Inside Flap

*Manufacturing and managing customer-driven derivative* products has become more complex due to such macro factors as the multi-curve environments triggered by the recent financial crisis, stricter risk and regulatory requirements of consistent modelling and managing frameworks and the need for risk/reward optimisation. *Manufacturing and Managing Customer-Driven Derivatives* is the authoritative guide to the customer-driven derivatives business, which offers tailor-made investment and hedging solutions to customers and a valuable funding and revenue source for banks, even in the time of crisis.

This much-needed resource provides a potent mix of practical guidance and industrial know-how. Inside you'll find the most up-to-date information on current practices across a full range of topics addressing the entire manufacturing, pricing and risk management process. The book is a one-of-a-kind blend of quantitative and business perspectives on critical derivative risk management skills. With a strong depth of coverage and information not available anywhere else, this widely relevant book provides you with:

- a clear explanation of the fundamental components of the derivatives business, focusing on equity derivatives, interest rate derivatives, and some real-life derivatives
- an overview of the life cycle of manufacturing process and how to turn derivative models into products
- practical pricing models covering key topics including volatility smile/skew, multi-curve environment and more
- insight into a wide range of customer-driven structured derivative products, their investment and hedging payoff features and associated risk exposures
- a synopsis of and the implications of changing regulatory standards
- a sophisticated product analysis, quantitative modeling, infrastructure integration, risk analysis, and hedging analysis
- insight into how your institution should handle derivatives products

The most practical mathematical techniques are covered to support the practical applications, which makes the expertise contained within the book accessible to a diverse audience. The book will be most useful to quants, those structuring derivative products, derivatives traders, risk managers, derivative business executives, insurers and asset managers, academicians and financial students.

More than ever, success hinges on the efficiency of the entire business infrastructure, and *Manufacturing and Managing Customer-Driven Derivatives* is your reliable road map to thriving in a market that is characterized by increased competition, regulatory scrutiny and capital constraints.

From the Back Cover

### Praise for

*Manufacturing and Managing Customer-Driven Derivatives*

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—**Dariusz Gatarek**, Professor, Polish Academy of Sciences

"This book has been expertly written from a practitioner's viewpoint. Dong Qu uses his vast experience of working in major global banks to create an operationally relevant textbook, delivering a range and subject matter which is very readable and applicable in today's financial markets. He writes clearly and authoritatively on all aspects of the life-cycle, manufacturing and regulation of structured products. He also uses his mathematical skills to explore and clearly explain pricing models, whilst never ignoring the practicalities of applying quantitative models to actual risk management requirements."

—**Andrew Law**, Global Head of Institutional Sales & Structuring, Bank of Ireland Global Markets

#### About the Author

**DONG QU** is the global head of the Quantitative Product Group at UniCredit, having previously worked at banks including HSBC, Nikko and Abbey/Santander. He is credited with being instrumental in industrialising barrier reverse convertibles. The barrier protection feature has since become a market stalwart as an industry-standard risk-reduction tool. During his career, He has worked in derivative pricing and hedging models, associated trading and risk management infrastructures, and gained first-hand experience and in-depth knowledge of customer-driven derivatives across major asset classes, including equity, interest rate, FX, credit and real estate.

#### Users Review

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##### **Anthony Russell:**

Here thing why this particular Manufacturing and Managing Customer-Driven Derivatives (The Wiley Finance Series) are different and reputable to be yours. First of all reading through a book is good nevertheless it depends in the content of the usb ports which is the content is as tasty as food or not. Manufacturing and Managing Customer-Driven Derivatives (The Wiley Finance Series) giving you information deeper since different ways, you can find any guide out there but there is no e-book that similar with Manufacturing and Managing Customer-Driven Derivatives (The Wiley Finance Series). It gives you thrill examining journey, its open up your own eyes about the thing in which happened in the world which is might be can be happened around you. You can easily bring everywhere like in area, café, or even in your means home by train. In case you are having difficulties in bringing the paper book maybe the form of

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Reading a book tends to be new life style on this era globalization. With reading through you can get a lot of information that will give you benefit in your life. With book everyone in this world can easily share their idea. Textbooks can also inspire a lot of people. A lot of author can inspire their own reader with their story as well as their experience. Not only the storyplot that share in the books. But also they write about advantage about something that you need example. How to get the good score toefl, or how to teach your children, there are many kinds of book that you can get now. The authors these days always try to improve their expertise in writing, they also doing some research before they write to their book. One of them is this Manufacturing and Managing Customer-Driven Derivatives (The Wiley Finance Series).

**Kimberly Mason:**

The book Manufacturing and Managing Customer-Driven Derivatives (The Wiley Finance Series) has a lot details on it. So when you check out this book you can get a lot of help. The book was published by the very famous author. This articles author makes some research prior to write this book. That book very easy to read you can obtain the point easily after looking over this book.

**Theresa Frost:**

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