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Table of Contents: The handbook of equity derivatives

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An equity derivative is a financial instrument whose value is based on equity movements of the underlying asset. For example, a stock option is an equity derivative, because its value is based on...

Equity Derivative Definition

The book is a collection of disjointed but interesting essays on the general topic of equity derivatives. There is a heavy US bias in the material and none of the topics are covered in much depth.

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Summary: Equity derivative are future or options on stock or stock indexes. Traditional equity derivatives include warrants, options, futures, and stock index futures. This handbook covers equity index futures and options, and widens the scope of the mathematical discussion on the Black-Scholes model.

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