

Interest Rate Swaps and Their Derivatives: A Practitioner's Guide (Wiley Finance)

By Amir Sadr



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An up-to-date look at the evolution of interest rate swaps and derivatives

Interest Rate Swaps and Derivatives bridges the gap between the theory of these instruments and their actual use in day-to-day life. This comprehensive guide covers the main "rates" products, including swaps, options (cap/floors, swaptions), CMS products, and Bermudan callables. It also covers the main valuation techniques for the exotics/structured-notes area, which remains one of the most challenging parts of the market.

- Provides a balance of relevant theory and real-world trading instruments for rate swaps and swap derivatives
- Uses simple settings and illustrations to reveal key results
- Written by an experienced trader who has worked with swaps, options, and exotics

With this book, author Amir Sadr shares his valuable insights with practitioners in the field of interest rate derivatives-from traders and marketers to those in operations.



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Laurie Riley:

Spent a free time for you to be fun activity to complete! A lot of people spent their leisure time with their family, or their own friends. Usually they undertaking activity like watching television, going to beach, or picnic in the park. They actually doing ditto every week. Do you feel it? Do you want to something different to fill your own personal free time/ holiday? Could be reading a book is usually option to fill your cost-free time/ holiday. The first thing that you'll ask may be what kinds of e-book that you should read. If you want to test look for book, may be the publication untitled Interest Rate Swaps and Their Derivatives: A Practitioner's Guide (Wiley Finance) can be excellent book to read. May be it can be best activity to you.

Isaias McGee:

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Alicia Cain:

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