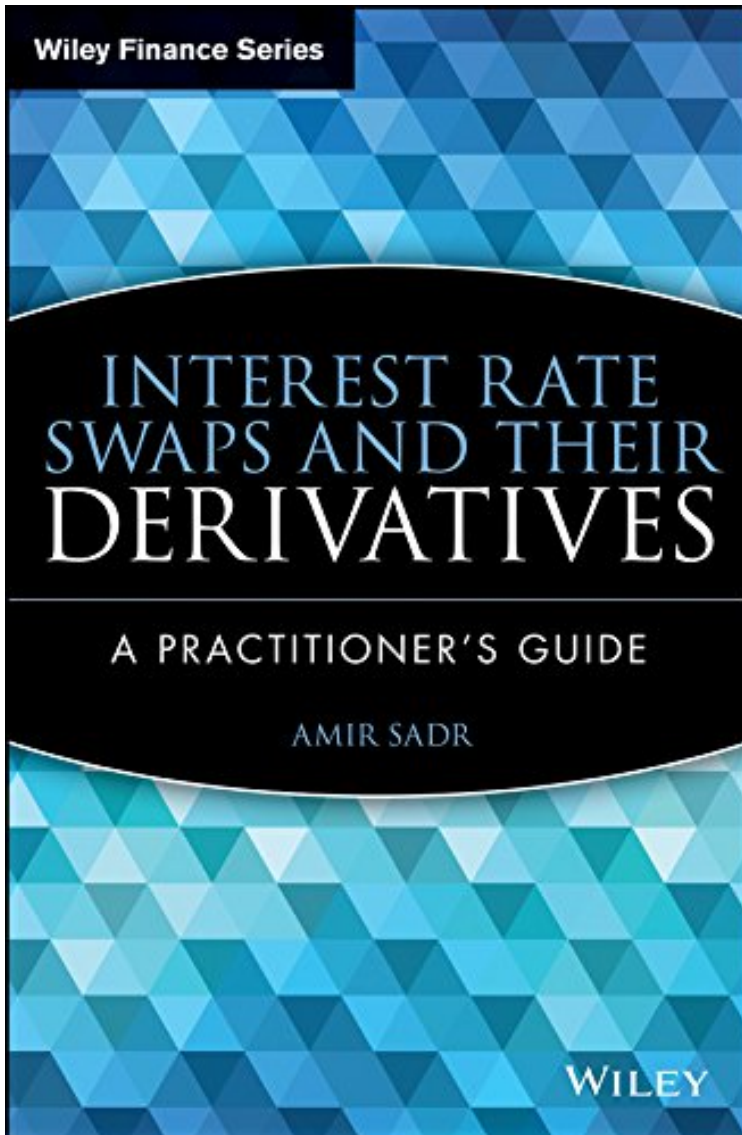


[E-BOOK] File size: 76.Mb

Interest Rate Swaps and Their Derivatives: A Practitioner's Guide



Par Amir Sadr
*ePub | *DOC | audiobook | ebooks |*
Download PDF

Dtails sur le produit Rang parmi les ventes : #388751 dans eBooksPubli le: 2009-08-07Sorti le: 2009-08-07Format: Ebook Kindle

[E-BOOK] Interest Rate Swaps and Their Derivatives: A Practitioner's Guide

Par Amir Sadr : Interest Rate Swaps and Their Derivatives: A Practitioner's Guide before purchasing it in order to gage whether or not it would be worth my time, and all praised Interest Rate Swaps and Their Derivatives: A Practitioner's Guide:

Download

Read Online

Description :

Prsentation de l'diteurAn 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.Presentation de l'auteurAn 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.Quatrième de couverturePraise for Interest Rate Swaps and Their Derivatives "This is it! I have been looking for a practitioners guide to interest rate derivatives for over ten years! Most new joiners on Wall Street only gain this knowledge over years of apprenticeship with seasoned professionals. In his book, Amir Sadr explains not only the math behind the products, but the street lingo and, most importantly, the mechanics of everything from overnight repos to Bermudans." George Nunn, Head of Fixed Income Structuring, Americas, BNP Paribas "Dr. Sadr has produced a single, comprehensive guide to the interest rate swap market. Bank dealers and corporate risk professionals already active in this market will find the book to be one of the best trading floor reference guides out there. Students who want the realworld insights of a seasoned professional will also discover Dr. Sadr's book to be an invaluable resource." Morris Sachs, Chief Risk Officer, 5:15 Capital