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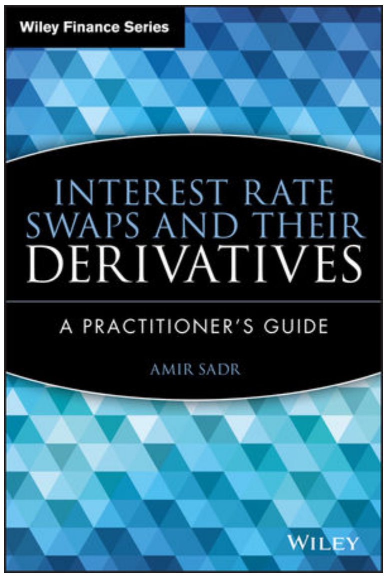

Interest Rate Swaps and Their Derivatives: A Practitioner's Guide

Amir Sadr

E-Book	978-0-470-52611-8	August 2009	**$58.99**
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DESCRIPTION

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.

ABOUT THE AUTHOR

AMIR SADR, P HD, has experience as a quant, trader, financial software developer, and academic in fixed income markets. He traded options and exotics at HSBC in New York from 2005 to 2006 and traded at the proprietary desk for Greenwich Capital Markets (GCM) for four years prior to that. Sadr also has experience at Morgan Stanley as a vice president in the derivatives products group where he traded interest rate derivatives and exotics. Since 1996, Sadr has served as an adjunct professor at New York University in the Department of Finance and Accounting.

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