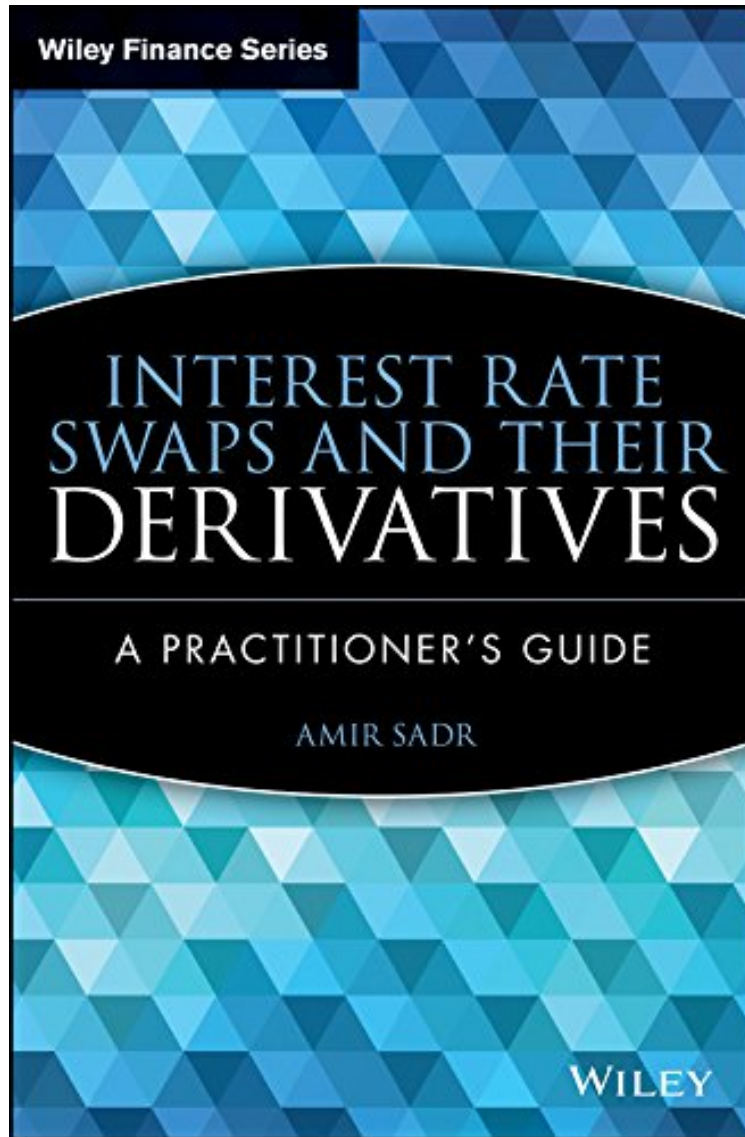


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Amir Sadr

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products, market conventions etc. It is quite focused on practical aspects instead of theory. It is well organized with three parts - first about basics, second about vanilla swaps and third about exotics. Part two has all about the instruments trading in market and basics behind. I learned a lot of theory from various books. This book gave me a practical perspective of IRS products. It is very helpful for someone who wants to understand IRS trading and fundamentals from a practical perspective. 0 of 0 people found the following review helpful. Three Stars By Max Rawnsley Text reference 0 of 0 people found the following review helpful. This is a good book, covers a lot of material. By Margar This is a good book, covers a lot of material. Examples help understanding the concepts better. Unfortunately there are a number of obvious errors in formulas which let one doubt other non-obvious cases as well.

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.