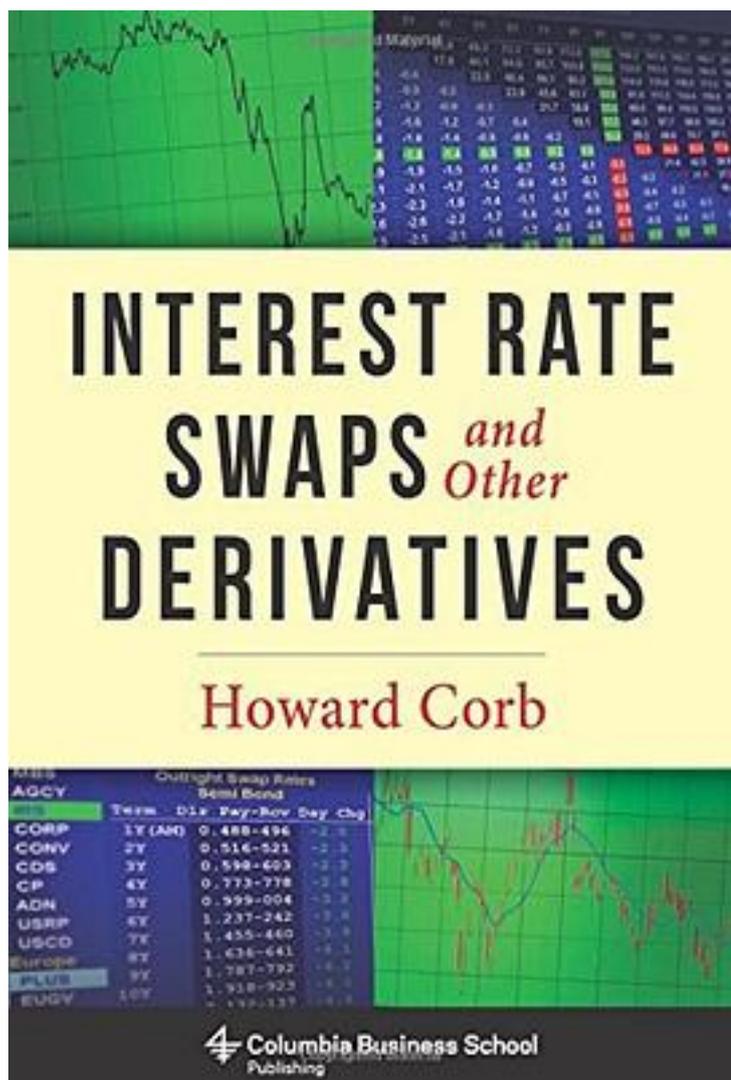


Interest Rate Swaps and Other Derivatives



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The first swap was executed over thirty years ago. Since then, the interest rate swaps and other derivative markets have grown and diversified in phenomenal directions. Derivatives are used today by a myriad of institutional investors for the purposes of risk management, expressing a view on the market, and pursuing market opportunities that are otherwise unavailable using more traditional financial instruments. In this volume, Howard Corb explores the concepts behind interest rate swaps and the many derivatives that evolved from them. Corb's book uniquely marries academic rigor and real-world trading experience in a compelling, readable style. While it is filled with sophisticated formulas and analysis, the volume is geared toward a wide range of readers searching for an in-depth understanding of these markets. It serves as both a textbook for students and a must-have reference book for practitioners. Corb helps readers develop an intuitive feel for these products and their use in the market, providing a detailed introduction to more complicated trades and structures. Through examples of financial structuring, readers will come away with an understanding of how derivatives products are created and how they can be deconstructed and analyzed effectively.

作者介绍:

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标签

金融

衍生品

Swaps

Interest

学习

Rate

评论

讲得很简单易懂的书，覆盖也很全。

这就是在美国金融行业的好处，工作中的的确确是用到了这些东西，而且发现需要大量的知识储备，而不是天天写报告总结，获得信心。本书还是对利率互换做了比较深入的介绍，只对这块感兴趣的建议可以快速翻一下，因为大多数读者估计用不到三分之一。

o o o o o

难得能找到一本跟自己做的东西这么相关的，大赞一下~~只是略伤感exotics最fancy的年代已经过去了~~只能抓住青春的尾巴了~~

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书评

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