



The Pricing and Trading of Interest Rate Derivatives: A Practical Guide to Swaps

J H M Darbyshire

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A comprehensive guide for pricing and trading linear interest rate derivatives. The author focuses on practical aspects, aided by numerous examples. A wealth of topics are covered including the basics of interest rate products, cash and collateral, curve modelling, single currency risks and risk modelling, cost-of-carry, value at risk (VaR), principal component analysis (PCA), reset risk, cross-currency swaps, multi-currency curve modelling, multi-currency risks, regulatory impact on pricing and earnings, using differing CSAs, and over-arching risk management techniques. Appendix entries complement the main text with the mathematics for clear instruction. With over ten years of fixed income trading experience, comparing pre-financial crisis approaches with modern approaches, the author completely rewrites the literature. By choosing to focus directly on linear derivatives and omitting options and volatility this book provides a level of specific detail that none of the modern generalist derivatives books can give. This holistic approach offers the reader a host of different perspectives from which to appreciate pricing and trading. Almost everything included here is compulsory knowledge for a modern, successful, swaps trader or interest rate risk portfolio manager. Further details can be seen on the publisher's associated site, tradinginterestrates.com.

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