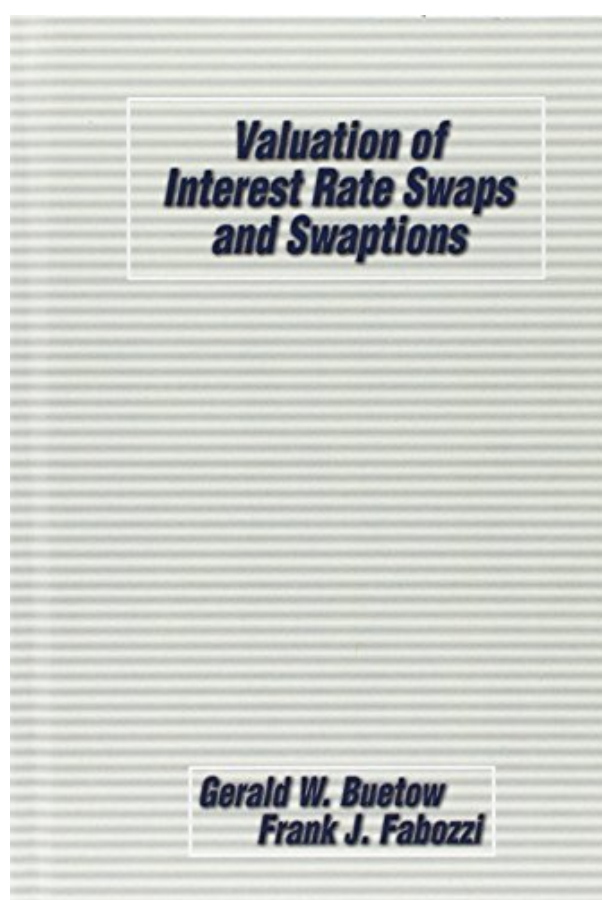


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- Sales Rank: #1742836 in Books
- Published on: 2000-06
- Original language: English
- Number of items: 1
- Dimensions: 11.02" h x 1.18" w x 4.72" l, 1.17 pounds
- Binding: Hardcover
- 248 pages

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4 of 4 people found the following review helpful.

Very clear and detailed explanations

By Maverick

I dont work for a trading desk, but work for IT that supports the trading desk and needed to understand the workings of swap pricing etc. This book gives a very clear explanation of how to price a swap at inception and through the life of the swap agreement. It ties all together volatility, swap curve/term structure of interest rates etc. If you were looking for a more detailed explanation and are actually going to be trading swaps then this is probably not the book.

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great simple starter for tree pricing methods

By T. K. Hin

Relying solely on literature and books , with input by experienced traders to implement derivative pricing models.

My part of the world, quants that are involved in the development of pricing libraries from the ground up are very,very rare or non-existent. Usually the banks will just purchase black boxes and do a high level validation on it.

If the reader is interested in the latest techniques, then this book is not for you.

If it is to get simple, explicit examples on how trees are used to price Interest Rate Derivatives ie swaptions/variations on IRS, then it is extremely suitable. It serves as a base template and the knowledge base gained can easily be build upon to move forward towards callable range accruals/effect of skew etc..

For those that do not have the benefit of past legacies, this is a great starter for tree pricing methods.

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