



# Interest Rate Derivatives: A Practical Guide to Applications, Pricing and Modelling

*Todd James*

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## **Interest Rate Derivatives: A Practical Guide to Applications, Pricing and Modelling** Todd James

Written in a straightforward, clearly structured manor with extensive use of worked examples, this easy to use book gives you an explanation of both basic and advanced principles for the valuation of interest rate derivatives and their hedging applications. Interest Rate Derivatives describes:

- Pricing methods,
- Application, structuring and valuation of:
  - o Interest rate and Cross currency Swap and
  - o Interest Options
- Methods of managing interest rate exposure and
- Trading and hedging strategies and their application in portfolio management.

Basic interest rate mathematics are explored and built upon to delve into a more complex development of interest rate derivatives in general. This work is accompanied by a CD and gives you a unique stand-alone product which serves as a major reference guide on interest rate derivatives. The book itself is developed around a user-friendly excel based pricing system helping you to better understand the content by applying the theory to real life pricing. This allows you to use the book as an initial reference or learning tool to see how the maths work and leaves you with a practical calculation tool. We recommend this book for all financial and corporate treasury staff, MBA students, graduates and anyone looking for a mathematical guide to the practical pricing and modelling of interest rate derivatives.

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