

# **Interest Rate Swaps And Their Derivatives: A Practitioner's Guide By Amir Sadr**

**By Amir Sadr**

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Plain Vanilla Interest Rate Swap the parties will exchange interest payments on their respective principal amounts. To keep things simple,

<http://www.investopedia.com/articles/optioninvestor/07/swaps.asp>

### **Swap (finance) - Wikipedia, the free encyclopedia -**

the net result is that each party can 'swap' their existing obligation for their While principal payments are not exchanged in an interest rate swap,

[http://en.wikipedia.org/wiki/Swap\\_\(finance\)](http://en.wikipedia.org/wiki/Swap_(finance))

### **American Capital Agency And The Declining Book -**

Based on the changing LIBOR curve, I am expecting to see some significant gains reported on their interest rate swaps.

<http://seekingalpha.com/article/3339985-american-capital-agency-and-the-declining-book-value>

### **How do companies benefit from interest rate and -**

In an interest rate swap, fluctuations in interest rates or to acquire a lower access they have in their own markets. Swaps also help companies hedge

<http://www.investopedia.com/ask/answers/06/benefitsofswaps.asp>

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**Interest rate swap - Wikipedia, the free -**

In an interest rate swap, This resulted in several cases in which the banks generally lost their claims for compound interest on debts to councils,

[http://en.wikipedia.org/wiki/Interest\\_rate\\_swap](http://en.wikipedia.org/wiki/Interest_rate_swap)

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**Amir Sadr (Author of Interest Rate Swaps and -**

Amir Sadr is the author of Interest Rate Swaps and Their Derivatives (4.80 avg rating, 5 ratings, 1 review, published 2009) Amir Sadr s Followers. None yet.

[http://www.goodreads.com/author/show/3134674.Amir\\_Sadr](http://www.goodreads.com/author/show/3134674.Amir_Sadr)

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in the interest rate for that bucket as the swaps between swap spreads and interest rates in hedge their floating rate cash flows

<http://www.finpipe.com/hedging-swaps/>

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<http://cup.columbia.edu/book/interest-rate-swaps-and-other-derivatives/9780231159647>

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### **Interest Rate Swaps Explained - Money Crashers -**

Interest rate swaps are it receives from their loans for a floating rate payment that is with swaps: Floating interest rates are very

<http://www.moneycrashers.com/interest-rate-swaps-explained-example-definition/>

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<https://www.overdrive.com/media/261298/interest-rate-swaps-and-their-derivatives>

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Interest Rate Swaps and Their Derivatives. A Practitioner's Guide. Wiley Finance. ID: 2241597; September 2009; 248 Pages; John Wiley and Sons Ltd

[http://www.researchandmarkets.com/reports/2241597/interest\\_rate\\_swaps\\_and\\_their\\_derivatives\\_a](http://www.researchandmarkets.com/reports/2241597/interest_rate_swaps_and_their_derivatives_a)

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January 2008. Interest-rate swaps have become an integral part of the fixed-income market. These derivative contracts, which typically exchange or swap fixed

<http://www.pimco.com/en/education/pages/interestrateswapsbasics1-08.aspx>

**Black' s World - Interest Rate Swaps and Their -**

Interest Rate Swaps and Their Derivatives: Sadr, A. (2009) Black's World, in Interest Rate Swaps and Their Derivatives: A Practitioner's Guide,

<http://onlinelibrary.wiley.com/doi/10.1002/9781118267967.ch6/summary>

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<http://www.economist.com/node/1284278>

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This book examines the actual use of interest rate derivative products including swaps, options, and exotics while also reviewing valuation techniques for these

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