



Currency Swaps: Currency Risk Management (Risk Management Series)

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- Diagrammatic representation of deal structures, pricing, and modeling
- Full glossary of terms
- International perspective, examples in US\$
- Clear logical explanation of processes, markets, and products

Here is an excellent introduction to equity, commodity, and credit swaps. The text describes the evolution of this financial instrument and the present day importance it has in debt and interest rate risk management. It examines the features of currency swaps and the process by which the counterparties reach agreement. Through practical examples it illustrates the role of banks and explains swaps pricing and the value of a swap.

This expansive new range of risk management texts has undergone extensive re-writing to give each book in the series an international perspective. Each explains and analyses core aspects of risk assessment and management in a way invaluable to students and useful to practitioners. All of these titles adopt a practical and clear approach to their subject. All are fully updated versions of a series of books previously produced by training experts at BPP.

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