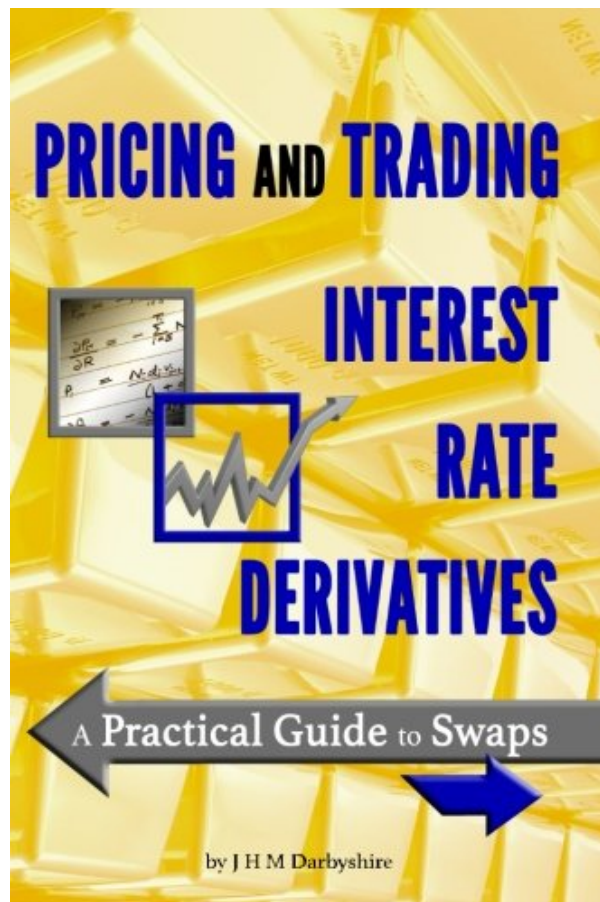
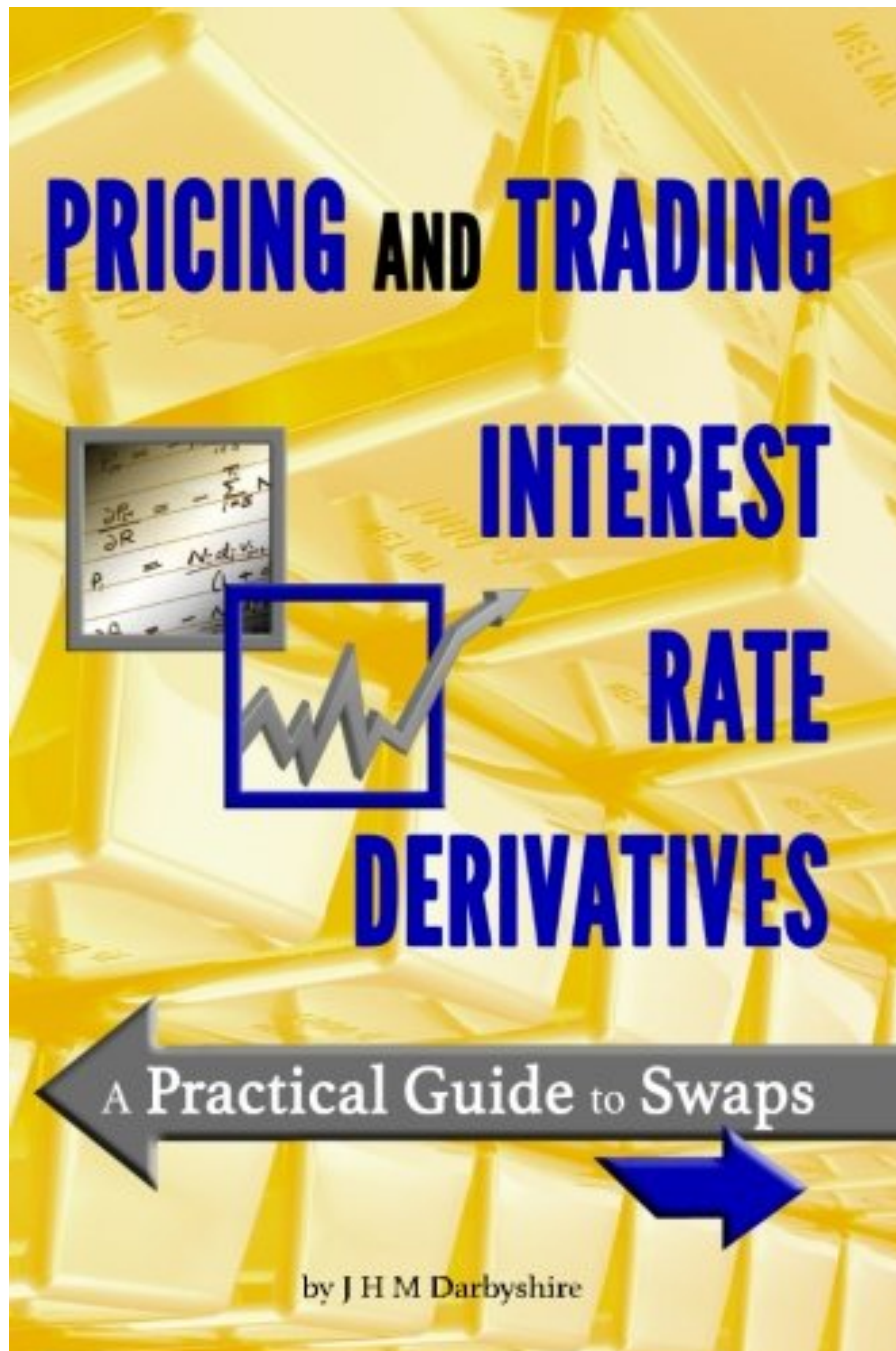


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About the Author

J H M Darbyshire first studied mathematics at the University of Nottingham, becoming valedictorian of his graduating class. He went on to join the fixed income trading team at Barclays Capital in London, quickly establishing his position as a sterling bond and IRD trader. There he honed his skills and was instrumental in shaping Barclays curve and risk model design, as well as successfully trading outright and basis markets throughout the years of the financial crisis and central bank quantitative easing. Within Barclays he expanded his role to become discretionary manager of a G7 bond, TRS and IRD portfolio. This gave him unique exposure to the financial instruments upon which his books are focused. Later he travelled to Stockholm to spend more time with his Swedish family. This period gave him the opportunity to complete his MSc in mathematics and to author his first publication "Pricing and Trading Interest Rate Derivatives". He has since returned to portfolio management in Scandinavia at Nordea Markets specialising in euro IRDs as part of a linear and non-linear product team.

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By A T Malsagov

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My focus when reading the book was on XCSs and the multi-currency curve model with CSAs. But I will definitely revisit all the other fascinating topics covered by the book such as the use of VAR, PCA, reset risks and delta/gamma risks in the fixed-income realm.

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