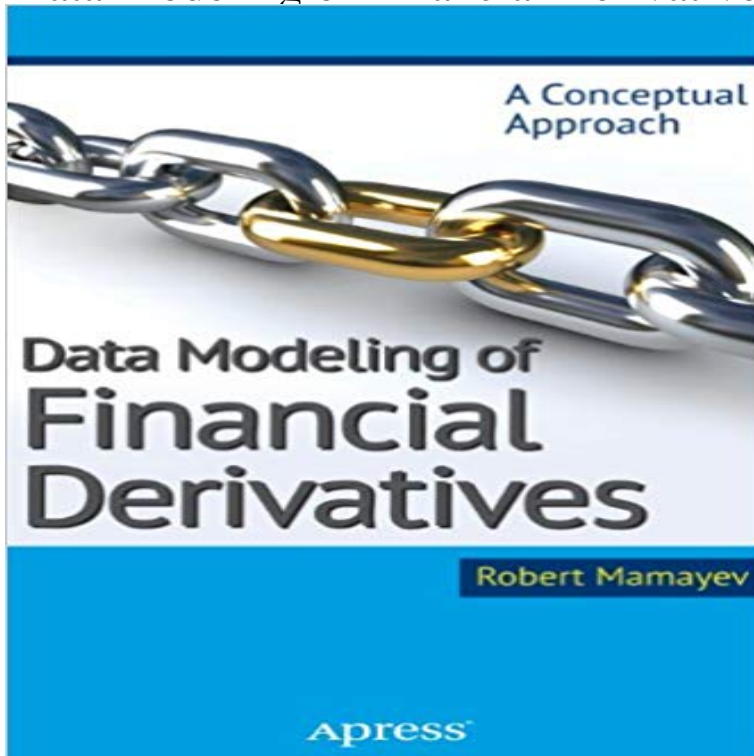


Data Modeling of Financial Derivatives: A Conceptual Approach



Written in plain English and based on successful client engagements, *Data Modeling of Financial Derivatives: A Conceptual Approach* introduces new and veteran data modelers, financial analysts, and IT professionals to the fascinating world of financial derivatives. Covering futures, forwards, options, swaps, and forward rate agreements, finance and modeling expert Robert Mamayev shows you step-by-step how to structure and describe financial data using advanced data modeling techniques. The book introduces IT professionals, in particular, to various financial and data modeling concepts that they may not have seen before, giving them greater proficiency in the financial language of derivatives and greater ability to communicate with financial analysts without fear or hesitation. Such knowledge will be especially useful to those looking to pick up the necessary skills to become productive right away working in the financial sector. Financial analysts reading this book will come to grips with various data modeling concepts and therefore be in better position to explain the underlying business to their IT audience. *Data Modeling of Financial Derivatives* which presumes no advanced knowledge of derivatives or data modeling will help you: Learn the best entity relationship modeling method out there Barkers CASE methodology and its application in the financial industry Understand how to identify and creatively reuse data modeling patterns Gain an understanding of financial derivatives and their various applications Learn how to model derivatives contracts and understand the reasoning behind certain design decisions Resolve derivatives data modeling complexities parsimoniously so that your clients can understand them intuitively Packed with numerous examples, diagrams, and techniques, this book will enable you to recognize the

various design patterns that you are most likely to encounter in your professional career and apply them successfully in practice. Anyone working with financial models will find it an invaluable tool and career booster. What you'll learn You will learn how to: Recognize and identify financial derivatives Reuse data modeling patterns and apply them to create something new Data model simple and complex options Data model SWAPS Data model futures and forward contracts Who this book is for Data modelers, financial analysts, IT professionals, and anyone with an interest in data modeling and business analysis.

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