

# Quant Guide



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A Non-Quant Guide to Constant Maturity Swaps. A Constant Maturity Swap (CMS) is a floating/floating interest rate swap. In many ways, it is similar to a Basis Swap

This article appears in QuantNet 2013-2014 International Guide to Programs in Financial Engineering. in the field of financial engineering, quantitative

An extremely comprehensive list of quantitative finance and quant programming related textbooks.

The categories. The list of concepts tested on the quantitative section is from GMAC, which you can see on page 107 of the Official Guide (either 12th or 13th edition).

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