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Nota di contenuto	Part 1. Portfolio building blocks covering foreign exchange, money markets, fixed Income and derivatives Instruments -- 1 Traded Foreign Exchange Instruments -- 2 Traded Money Market Instruments -- 3 Fixed Income Instruments market condition, pricing mechanism, quoting and settlement convention -- 4 Derivatives market condition, pricing mechanism, and trading convention -- Part 2. Macro Economics, Monetary Cycle, Industry Cycle, Monetary Condition, Supply and Demand -- 5 Macro cycle -- 6 Industry cycle -- 7 Monetary cycle -- 8 CFETS (China Foreign Exchange Trade System) -- 9 China Banking Regulatory Commission and Interbank market -- 10 China Securities Regulatory Commission and exchange markets -- Part 3. Applied Pricing Curve in the Market and Term Structures -- 11 Curves and Term Structures -- 12 In-depth on factors driving onshore FX and money market curves -- Part 4. Regulatory Regime and Some Policies in Focus -- 13 Central bank's various objectives and its balance sheet analysis -- 14 Foreign exchange trading regulation: mid Pricing guideline -- 15 Fixed income trading regulation: leverage ratio, collateral financing -- 16 ABS and its related regulation -- 17 Currency

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Sommario/riassunto

This book covers in detail the building blocks of Chinese capital markets at the financial instrument level, the analytical pricing term structure of those instruments, the macro and industry economic framework and progress of the liberalization processes at work in the respective markets, the interaction of various participants in the markets, their trading and investment objectives and rationales, some of the most frequently applied trading and investment strategies, and risk management techniques. The book will especially benefit financial practitioners with in-depth knowledge of their respective capital markets area regarding foreign exchange, money markets, fixed income, and related derivatives, and who have a keen interest in gaining deeper insights into the Chinese market so as to develop or strengthen their global strategy application and risk management practice.
