1.	Record Nr.	UNINA9910449775703321
	Autore	Dubil Robert
	Titolo	An arbitrage guide to financial markets [[electronic resource] /] / Robert Dubil
	Pubbl/distr/stampa	Chichester, : Wiley Finance, 2004
	ISBN	1-283-37135-9 9786613371355 0-470-01225-0
	Descrizione fisica	1 online resource (345 p.)
	Collana	The Wiley Finance Series ; ; v.453
	Disciplina	332.6
	Soggetti	Stock exchanges Investments - Mathematics Arbitrage Risk Electronic books.
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Description based upon print version of record.
	Nota di bibliografia	Includes bibliographical references and index.
	Nota di contenuto	An Arbitrage Guide to Financial Markets; Contents; 1 The Purpose and Structure of Financial Markets; 1.1 Overview; 1.2 Risk sharing; 1.3 The structure of financial markets; 1.4 Arbitrage: Pure vs. relative value; 1.5 Financial institutions: Asset transformers and broker-dealers; 1.6 Primary and secondary markets; 1.7 Market players: Hedgers vs. speculators; 1.8 Preview of the book; Part One SPOT; 2 Financial Math I-Spot; 2.1 Interest-rate basics; Present value; Compounding; Day-count conventions; Rates vs. yields; 2.2 Zero, coupon and amortizing rates; Zero-coupon rates; Coupon rates Yield to maturity Amortizing rates; Floating-rate bonds; 2.3 The term structure of interest rates; Discounting coupon cash flows with zero rates; Constructing the zero curve by bootstrapping; 2.4 Interest-rate risk; Duration; Portfolio duration; Convexity; Other risk measures; 2.5 Equity markets math; A dividend discount model; Beware of P/E ratios; 2.6 Currency markets; 3 Fixed Income Securities; 3.1 Money markets; U.S. Treasury bills; Federal agency discount notes; Short-term munis; Fed Funds (U.S.) and bank overnight refinancing (Europe); Repos (RPs);

Eurodollars and Eurocurrencies

Negotiable CDs Bankers' acceptances (BAs); Commercial paper (CP); 3.2 Capital markets: Bonds; U.S. government and agency bonds; Government bonds in Europe and Asia; Corporates; Munis; 3.3 Interest-rate swaps; 3.4 Mortgage securities; 3.5 Asset-backed securities; 4 Equities, Currencies, and Commodities; 4.1 Equity markets; Secondary markets for individual equities in the U.S.; Secondary markets for individual equities in Europe and Asia; Depositary receipts and cross-listing; Stock market trading mechanics; Stock indexes; Exchange-traded funds (ETFs); Custom baskets

The role of secondary equity markets in the economy 4.2 Currency markets; 4.3 Commodity markets; 5 Spot Relative Value Trades; 5.1 Fixed-income strategies; Zero-coupon stripping and coupon replication; Duration-matched trades; Example: Bullet-barbell; Example: Twos vs. tens; Negative convexity in mortgages; Spread strategies in corporate bonds; Example: Corporate spread widening/narrowing trade; Example: Corporate yield curve trades; Example: Relative spread trade for high and low grades; 5.2 Equity portfolio strategies; Example: A non-diversified portfolio and benchmarking

Example: Sector plays 5.3 Spot currency arbitrage; 5.4 Commodity basis trades; Part Two FORWARDS; 6 Financial Math II-Futures and Forwards; 6.1 Commodity futures mechanics; 6.2 Interest-rate futures and forwards; Overview; Eurocurrency deposits; Eurodollar futures; Certainty equivalence of ED futures; Forward-rate agreements (FRAs); Certainty equivalence of FRAs; 6.3 Stock index futures; Locking in a forward price of the index; Fair value of futures; Fair value with dividends; Single stock futures; 6.4 Currency forwards and futures; Fair value of currency forwards; Covered interest-rate parity

Currency futures

Sommario/riassunto

An Arbitrage Guide to Financial Markets is the first book to explicitly show the linkages of markets for equities, currencies, fixed income and commodities. Using a unique structural approach, it dissects all markets the same way: into spot, forward and contingent dimensions, bringing out the simplicity and the commonalities of all markets. The book shuns stochastic calculus in favor of cash flow details of arbitrage trades. All math is simple, but there is lots of it. The book reflects the relative value mentality of an institutional trader seeking profit from misalignments of various

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Record Nr.	UNINA9910154824303321
Autore	Spilsbury Richard <1963->
Titolo	Animal Traps and Lairs
Pubbl/distr/stampa	Bellwether Media
ISBN	1-68103-316-X
Descrizione fisica	1 online resource (32 p.) : ill
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Sommario/riassunto	Did you know that stoats are hypnotists? These weasels perform wild dance moves that make rabbits freeze and stare. The stoats leap and twist, moving closer to the dazed prey, until they can pounce on their victim. This and other animal hunting traps are laid out in this book for growing readers.

3.	Record Nr.	UNIORUON00406534
	Autore	TEYSSIER, Paul
	Titolo	Histoira da lingua portuguesa / Paul Teyssier ; traduçao de Celso Cunha
	Pubbl/distr/stampa	Lisboa, : Sa da costa, 1984
	Edizione	[2a ed]
	Descrizione fisica	113 p. : ill. ; 21 cm.
	Disciplina	469.700 9
	Soggetti	LINGUA PORTOGHESE - Storia
	Lingua di pubblicazione	Portoghese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia