

1. Record Nr.	UNINA9910677130803321
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Titolo	Fixed income securities : tools for today's markets. // Bruce Tuckman, Angel Serrat
Pubbl/distr/stampa	Wiley-Blackwell Hoboken, New Jersey : , : Wiley, , [2022] ©2022
ISBN	1-119-83560-7 1-119-83562-3 1-119-83559-3
Edizione	[Fourth edition.]
Descrizione fisica	1 online resource (559 pages)
Collana	Wiley Finance
Disciplina	332.632044
Soggetti	Fixed-income securities
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Includes index.
Nota di contenuto	Prices, Discount Factors, and Arbitrage -- Swap, Spot, and Forward Rates -- Returns, Yields, Spreads, and P&L Attribution -- DV01, Duration, and Convexity -- Key-Rate-, Partial-, and Forward-Bucket '01s and Durations -- Regression Hedging and Principal Component Analysis -- Arbitrage Pricing with Term Structure Models -- Expectations, Risk Premium, Convexity, and the Shape of the Term Structure -- The Vasicek and Gauss Models -- Repurchase Agreements and Financing -- Note and Bond Futures -- Short-Term Rates and Their Derivatives -- Interest Rate Swaps -- Corporate Debt and Credit Default Swaps -- Mortgages and Mortgage-Backed Securities -- Fixed Income Options.
Sommario/riassunto	"Fixed-income securities traditionally promised fixed cash flows (like bonds), but there have been many newly-created fixed income securities for which the promised cash flows depend on the level of interest rates, making them hard to value. This revised book covers the most advanced thinking in the field and comprehensively shows how to value the complete universe of fixed income securities. Included are all the latest fixed income securities valuation models and techniques, and their applications in real world situations. The fourth edition will

include a completely new intro chapter on global markets that reflects the numerous changes since the Crash of 2008, and updates throughout the rest of the book"--
