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| Descrizione fisica | 1 online resource (366 p.) |
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| Nota di bibliografia | Includes bibliographical references and index. |
| Nota di contenuto | Interest RateMarkets; Contents; Acknowledgments; Introduction; CHAPTER 1 Tools of the Trade; CHAPTER 2 Bonds; CHAPTER 3 Fixed Income Markets; CHAPTER 4 Interest Rate Futures; CHAPTER 5 Interest Rate Swaps; CHAPTER 6 Understanding Drivers of Interest Rates; CHAPTER 7 Carry and Relative Value Trades; CHAPTER 8 Hedging Risks in Interest Rate Products; CHAPTER 9 Trading Swap Spreads; CHAPTER 10 Interest Rate Options and Trading Volatility; CHAPTER 11 Treasury Futures Basis and Rolls; CHAPTER 12 Conditional Trades; References; About the Author; About the Web Site; Index |
| Sommario/riassunto | How to build a framework for forecasting interest rate market movements With trillions of dollars worth of trades conducted every year in everything from U.S. Treasury bonds to mortgage-backed securities, the U.S. interest rate market is one of the largest fixed |

income markets in the world. Interest Rate Markets: A Practical Approach to Fixed Income details the typical quantitative tools used to analyze rates markets; the range of fixed income products on the cash side; interest rate movements; and, the derivatives side of the business. Emphasizes the importance of hedging an
