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16 Swaps; CHAPTER 17 Arbitrage with Financing and Two-Curve Discounting

CHAPTER 18 Fixed Income OptionsCHAPTER 19 Corporate Bonds and Credit Default Swaps; CHAPTER 20 Mortgages and Mortgage-Backed Securities; CHAPTER 21 Curve Construction; References; Exercises; Index

Sommario/riassunto

Fixed income practitioners need to understand the conceptual frameworks of their field; to master its quantitative tool-kit; and to be well-versed in its cash-flow and pricing conventions. *Fixed Income Securities, Third Edition* by Bruce Tuckman and Angel Serrat is designed to balance these three objectives. The book presents theory without unnecessary abstraction; quantitative techniques with a minimum of mathematics; and conventions at a useful level of detail. The book begins with an overview of global fixed income markets and continues with the fundamentals, namely, arbitrage prici