



## Fixed-income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives (Hardback)

By Giorgio S. Questa

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Condition: New. 1. Auflage. Language: English . Brand New Book.  
This comprehensive new book explains and clarifies the essential building blocks underlying the pricing and risk analysis of fixed-income securities and derivatives - using mathematics lightly, to make things easier, not harder. The emphasis throughout is on how-to-do, on building operational knowledge from the ground up. There are more than 300 examples and exhibits based on current market data. You will find essential information on: The global money market Foreign exchange transaction and foreign exchange derivatives Bonds and zero coupon bonds - including a risk management-driven discussion of duration and convexity Interest rate swaps, currency swaps, and exchange-traded futures Stochastic models and option pricing Stochastic models of the yield curve.



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