



Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives

By Giorgio S. Questa

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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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Editorial Review

Review

"A comprehensive guide to an important subject." -- *Kenneth R. French, NTU Professor of Finance Sloan School of Management, MIT*

"This book is an excellent piece of work, a contribution to the understanding of fixed-income markets. It is all-encompassing and thorough, covering both the basics and the methodology of how to apply the theory to the real world." -- *Minos A. Zombanakis, Chairman of the International Advisory Board, Chase*

From the Inside Flap

Fixed-Income Analysis for the Global Financial Market Global fixed-income markets, both securities and their derivatives, have registered phenomenal growth over the past two decades, yet many instruments and strategies are often misunderstood and, as a result, mishandled for the purposes of effective risk management. 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. The international dimension is also an integral part of the analysis. A true global financial village has emerged, heavily dependent for its operations on real-time international telecommunications networks. The focus of this book is on instruments which can be freely traded internationally, generally without controls, taxes, or other restrictions. You will find essential information on:

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