



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

By Giorgio S. Questa

Download now

Read Online ➔

Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives By Giorgio S. Questa

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

 [Download Fixed Income Analysis for the Global Financial Mar ...pdf](#)

 [Read Online Fixed Income Analysis for the Global Financial M ...pdf](#)

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

By Giorgio S. Questa

Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives By Giorgio S. Questa

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

Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives By Giorgio S. Questa Bibliography

- Rank: #2138517 in Books
- Published on: 1999-07-15
- Original language: English
- Number of items: 1
- Dimensions: 10.30" h x 1.15" w x 7.40" l, 1.88 pounds
- Binding: Hardcover
- 351 pages

 [Download Fixed Income Analysis for the Global Financial Mar ...pdf](#)

 [Read Online Fixed Income Analysis for the Global Financial M ...pdf](#)

Download and Read Free Online Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives By Giorgio S. Questa

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:

- * The global money market
- * Foreign exchange transactions 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

Written for a wide range of finance professionals and packed with a wealth of exhibits, this is the ideal resource for anyone seeking a firmer grasp of this important topic.

From the Back Cover

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:

- * The global money market

- * Foreign exchange transactions 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

Written for a wide range of finance professionals and packed with a wealth of exhibits, this is the ideal resource for anyone seeking a firmer grasp of this important topic.

Would you like to receive monthly updates of new financial books from John Wiley & Sons? E-mail your request to: wileyfinance@wiley.com

Users Review

From reader reviews:

John Wannamaker:

This book untitled Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives to be one of several books this best seller in this year, that is because when you read this book you can get a lot of benefit in it. You will easily to buy this specific book in the book retail store or you can order it by using online. The publisher with this book sells the e-book too. It makes you easier to read this book, since you can read this book in your Smart phone. So there is no reason to you to past this publication from your list.

Adam Allen:

Typically the book Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives has a lot details on it. So when you read this book you can get a lot of help. The book was written by the very famous author. The author makes some research just before write this book. This kind of book very easy to read you will get the point easily after scanning this book.

Diane Gonzales:

Many people spending their moment by playing outside along with friends, fun activity using family or just watching TV the entire day. You can have new activity to invest your whole day by examining a book. Ugh, ya think reading a book can really hard because you have to accept the book everywhere? It alright you can have the e-book, bringing everywhere you want in your Smart phone. Like Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives which is getting the e-book version. So , try out this book? Let's notice.

Robert Araiza:

Is it you actually who having spare time in that case spend it whole day through watching television

programs or just lying on the bed? Do you need something totally new? This Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives can be the answer, oh how comes? It's a book you know. You are so out of date, spending your spare time by reading in this completely new era is common not a geek activity. So what these books have than the others?

Download and Read Online Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives By Giorgio S. Questa #HCG6LUZVS2I

Read Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives By Giorgio S. Questa for online ebook

Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives By Giorgio S. Questa Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives By Giorgio S. Questa books to read online.

Online Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives By Giorgio S. Questa ebook PDF download

Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives By Giorgio S. Questa Doc

Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives By Giorgio S. Questa Mobipocket

Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives By Giorgio S. Questa EPub

HCG6LUZVS2I: Fixed Income Analysis for the Global Financial Market: Money Market, Foreign Exchange, Securities, and Derivatives By Giorgio S. Questa