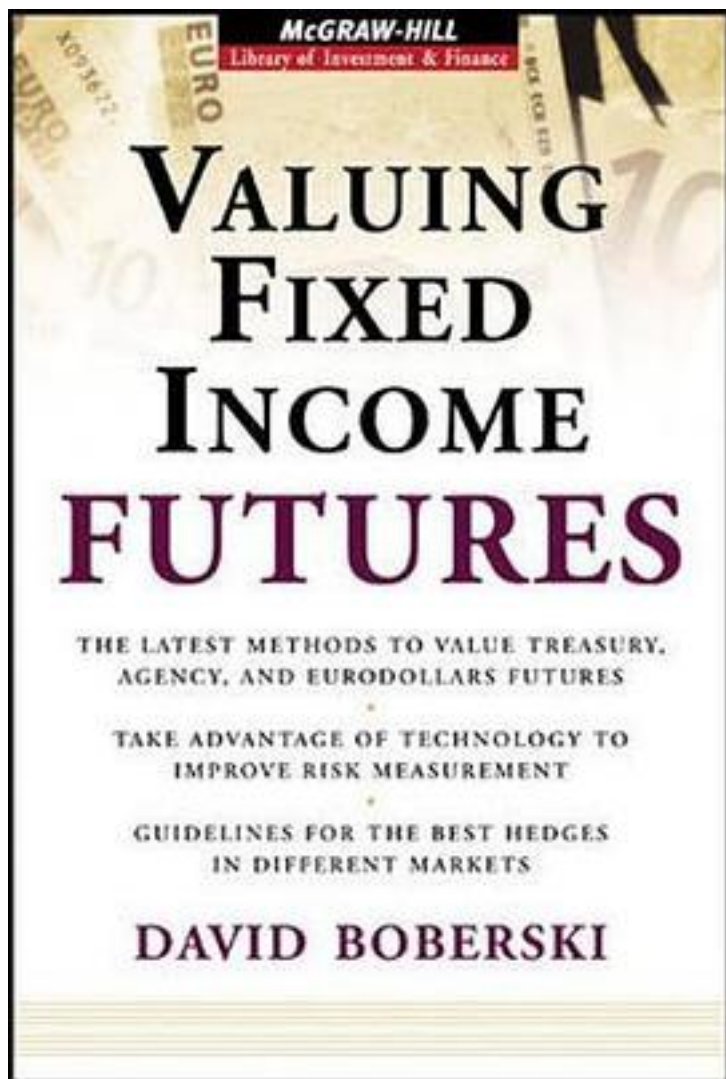


# Valuing Fixed Income Futures



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The more precisely risks can be defined the easier it is to make judgments about whether they're fairly valued. Valuing Fixed Income Futures is a practical resource that equips financial professionals with a means of measuring the performance of Treasury and Eurodollar futures. Written by David Boberski, one of today's leading Wall Street analysts, the book explains how to apply technology to develop empirical frameworks to solve for embedded option valuation in Treasury and Eurodollar futures. He shows in detail how to build empirical models to measure risk!the drivers of Treasury/Eurodollar spreads!and more. Valuing Fixed Income Futures focuses on developing tools to aid in relative value decisions. This expert guide takes readers step by step through every major aspect of fixed income futures valuation using hedging examples from the mortgage market: An Overview of Where Futures Fit into the Fixed Income Landscape\_ examining the characteristics of fixed income futures and what risks they entail A Comprehensive Examination of the Futures Market\_ detailing recent major changes in the trading arena, the ways in which futures mirror mortgage convexity, calendar spreads, and the types of traders who use futures to manage risks Treasury Futures: The Language of the Basis\_ covering delivery option, basis matrix, and "fear arbitrage" from recent squeezes in the market Eurodollar Futures: Minimal Structure, Complex Implications\_ exploring convexity bias, contrasting Eurodollar and Fed Funds valuation, hedging hybrid ARMs, and hedging in practice Treasury/Eurodollar (TED) Spreads\_ analyzing drivers of the spread and TED spread with empirical models Pricing Options with an Event Model\_ explaining why volatility drives option prices, and how to create a volatility map to anticipate future volatility Filled with scores of financial tables, charts, and figures, this complete valuation tool provides definitions of the entire range of fixed income futures terms, plus in-depth guidance for applying all models and methods. Valuing Fixed Income Futures presents a careful, state-of-the-art analysis of the technology for understanding price behavior and the risk of each contract not found in any similar resource.

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