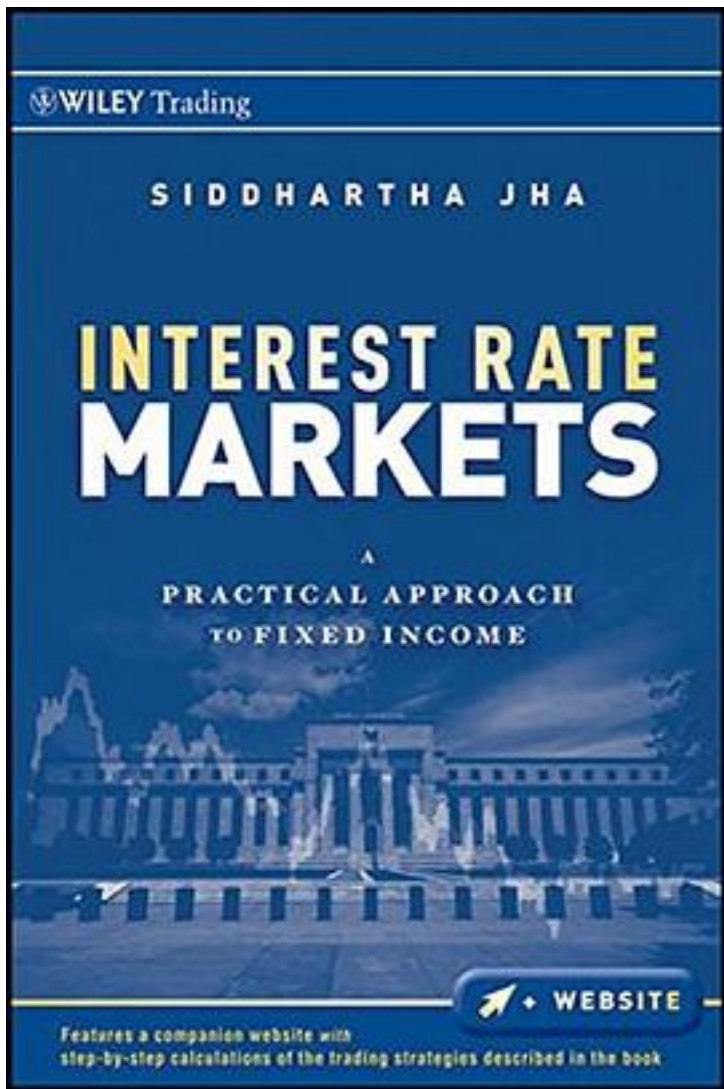


Interest Rate Markets



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How to build a framework for forecasting interest rate market movements

With trillions of dollars worth of trades conducted every year in everything from U.S. Treasury bonds to mortgage-backed securities, the U.S. interest rate market is one of the largest fixed income markets in the world.

Interest Rate Markets: A Practical Approach to Fixed Income details the typical quantitative tools used to analyze rates markets; the range of fixed income products on the cash side; interest rate movements; and, the derivatives side of the business.

Emphasizes the importance of hedging and quantitatively managing risks inherent in interest rate trades

Details the common trades which can be used by investors to take views on interest rates in an efficient manner, the methods used to accurately set up these trades, as well as common pitfalls and risks?providing examples from previous market stress events such as 2008

Includes exclusive access to the Interest Rate Markets Web site which includes commonly used calculations and trade construction methods

Interest Rate Markets helps readers to understand the structural nature of the rates markets and to develop a framework for thinking about these markets intuitively, rather than focusing on mathematical models

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评论

还不错。。。。。

从卖方介绍产品的角度看 这本书作为入门讲得很不错了 不过FICC这玩意儿忒抠细节 属于规模经济的产品 08年后大行转做Flow Trading 整个行业萧条难免的 另和投资笔记对着看挺好玩的

Read the relevant parts

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书评

1. 那个关于不同Fed cycle下treasury curve变化的研究挺有意思的 2. 介绍美国主要经济数据的部分很详细，可以当参考资料用 3. 重点讲了影响swap spread的因素，比较全面，technical的包括mortgage hedge, corporate issuance, exotic hedging 4. 看了很多解释为什么IRO用normal...

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