



Valuing Fixed Income Futures (Hardback)

By David Boberski

McGraw-Hill Education - Europe, United States, 2006. Hardback. Condition: New. Language: English . Brand New Book. 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...



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