



Interest Rate Markets: A Practical Approach to Fixed Income

Siddhartha Jha

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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

Interest Rate Markets: A Practical Approach to Fixed Income Details

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Ignas says

Very good and practical book. Highly recommended.

Jonathan Sheets says

Really good overview of rates RV trading. Some topics he glances over, but the holistic picture is sound and helpful.
