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Interest rate markets : a practical approach to fixed income / Siddhartha Jha. p. cm. – (Wiley trading series) Includes bibliographical references and index. ISBN 978-0-470-93220-9 (cloth); ISBN 978-1-118-01777-7 (ebk); ISBN 978-1-118-01778-4 (ebk); ISBN 978-1-118-01779-1 (ebk) 1. Interest rates. 2. Fixed-income securities. 3. Bonds. I. Title.

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Concise yet thorough, Interest Rate Markets provides: Quantitative tools for valuing and assessing financial market risks. Practical insights into rates products, including bonds and derivatives. Dynamic approaches to understanding interest rates and related variables such as swap spreads. Techniques for hedging and managing risks inherent in rate trades

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