

Random Walks in Fixed Income and Foreign Exchange

Unexpected Discoveries in Issuance, Investment and Hedging of Yield Curve Instruments

The fixed income and foreign exchange (FX) markets have never been as challenging to operate in as they are today. The post-crash combination of reduced liquidity, higher operating costs, low interest rates, flat yield curves and increased regulation means that market makers and investors alike need to work harder to generate value and remain in full understanding of the markets. Random Walks in Fixed Income and Foreign Exchange brings together the best of detailed and original practitioner-orientated market research on many specialist areas of the bond and FX markets. Written by the highly regarded FX and bonds research desk at Commerzbank, the book offers varied and in-depth insight into specific topics of vital importance to dealers and investors, including the cross-currency basis and hedging, the yield curve, and overseas issuance conversion factors which will give investors a genuine edge in generating value. Written in accessible text, it is a must-read for all those interested in bonds and FX.

The Moorad Choudhry Global Banking Series edited by Professor Moorad Choudhry The Moorad Choudhry Global Banking series is a new collection of books aimed at market practitioners, academics and graduate students in key areas of global banking. It covers core topics such as risk management, corporate governance and strategy, as well as recent developments affecting the future of banking, including digital banking, machine learning, fintech, blockchain and the latest in product development. The series is designed to be all-encompassing, with titles ranging from technical and specialist areas such as derivatives central clearing to wider areas of social interest such as corporate governance and corporate social responsibility in banking. It aims to present current and future best-practice in all aspects of banking, from the world's leading writers on this topic. Authors will be experienced and respected practitioners and academics from globally recognised institutions. The series engages a global perspective on the changing nature of banking. It seeks authors with innovative approaches to the subject or an interest in challenging established conventions. It welcomes both monographs and edited collections that share these aims. We are looking for interesting new book proposals, which might include:

- Individual monographs which allow research ideas to be developed at greater length than might be possible in journal articles
- Edited volumes which draw together multiple contributors from different organisations and institutions around a particular theme
- Technical publications covering specialist topics
- Contributions which offer novel approaches to any aspect of banking.

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