

Money Market Bond Calculations (Vol 1)

By Marcia Stigum, Franklin L. Robinson



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The long-awaited companion to The Money Market, Money Market and Bond Calculations is the first book to give precise and thorough explanations for valuing fixed-income instruments throughout the world. Among the many topics covered: Discount paper; Interest-payment and day-count conventions; Interestbearing paper; Comparing rates on a directly equivalent basis; Zero-coupon bonds; Floating-rate instruments; Floating rate notes; The measure of bond yield; Duration; covered interest arbitrage; Payment in kind (PIK) bonds.

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