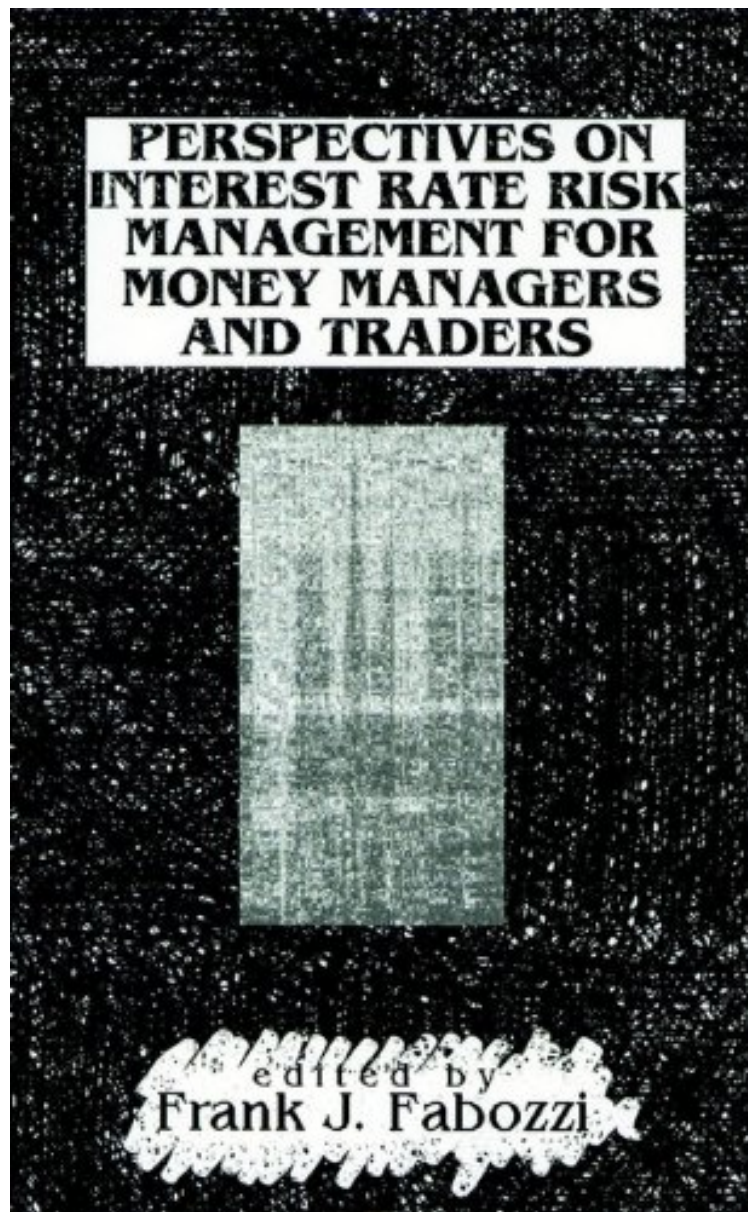


(Mobile book) Perspectives on Interest Rate Risk Management for Money Managers and Traders (Frank J. Fabozzi Series)

## Perspectives on Interest Rate Risk Management for Money Managers and Traders (Frank J. Fabozzi Series)

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Interest rate volatility can wreak havoc with the balance sheets of institutional investors, traders, and corporations. In this important book, leading experts in the field discuss methods for measuring and hedging interest rate risk. The book covers basic techniques, as well as state-of-the-art applications. Specific topics include portfolio risk management, value-at-risk, yield curve risk, interest rate models, advanced risk measurements, interest rate swaps, and measuring and forecasting interest rate volatility.

From the Back Cover Interest rate volatility can wreak havoc with the balance sheets of institutional investors, traders, and corporations. In this important book, leading experts in the field discuss methods for measuring and hedging interest rate risk. The book covers basic techniques, as well as state-of-the-art applications. Specific topics include portfolio risk management, value-at-risk, yield curve risk, interest rate models, advanced risk measurements, interest rate swaps, and measuring and forecasting interest rate volatility. About the Author Frank J. Fabozzi is a financial consultant, the editor of the Journal of Portfolio Management, and an Adjunct Professor of Finance at Yale University's School of Management.