



# Investment Mathematics for Finance and Treasury Professionals: A Practical Approach (Wiley/Treasury Management Association Series)

By Gregory Kitter

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For Finance and Treasury professionals to effectively pitch, sell, and comprehend the true appeal and relevance of a particular security, there is nothing more important than knowing how the value of said security has been determined. While punching numbers into a computer may provide the information needed, it is nevertheless essential to have a firm grasp of the valuation concepts in order to make the best, most informed decisions. Offering a straightforward, accessible approach not found anywhere else, this comprehensive new book provides a clear-cut road map through the mathematical concepts associated with the investments sector of Treasury management.

Written by an expert in the field, *Investment Mathematics for Finance and Treasury Professionals* explains the principles and formulae used in the fixed-income cash markets. It presents an in-depth, yet practical look at the applications associated with these money and capital markets instruments. The book also covers calculations and applications in the foreign exchange and equities markets. The same in-depth coverage is applied to the various fixed-income and foreign exchange derivatives markets used as both speculative and hedging tools. Spanning the spectrum from price/yield changes to risk/return, and packed with numerous examples that illustrate key concepts, this exhaustive resource includes:

- \* Yield spread analysis--methods of price/yield quotation, yield spreads by maturity, off-the-run vs. on-the-run
- \* Price/yield sensitivity--hedge ratios, basis point value, dollar duration, convexity
- \* Term structure of interest rates different yield curve structures, zero coupon yield curve, Treasury trading STRIPS
- \* Foreign exchange--currencies, spot rates, forward points, covered interest arbitrage
- \* Options--plain vanilla vs. exotic options, over-the-counter vs. exchange-traded

- options, understanding option valuation models, and option hedging and trading strategies
- \* Interest rate swaps, swaptions, caps, floors, collars, inverse floaters
- \* Risk/return--valuation theory, capital asset pricing model, value at risk

Complete with supporting appendixes that contain statistical information on such essentials as historical interest rate patterns, conversion factors for Treasury bond futures, the standard normal distribution, and day count basis for different bonds, *Investment Mathematics for Finance and Treasury Professionals* is an indispensable reference for anyone involved with corporate and municipal treasury functions.

Providing Finance and Treasury professionals the fundamental information necessary to understand the mathematical concepts and applications used in investment decisions, this in-depth and accessible resource explains and clarifies the concepts behind investment mathematics. With numerous examples and comprehensive appendixes containing important statistical data, *Investment Mathematics for Finance and Treasury Professionals* covers everything from price/yield changes and yield spread analysis to term structure of interest rates, derivatives, and risk/return.



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## **Editorial Review**

### **From the Inside Flap**

For Finance and Treasury professionals to effectively pitch, sell, and comprehend the true appeal and relevance of a particular security, there is nothing more important than knowing how the value of said security has been determined. While punching numbers into a computer may provide the information needed, it is nevertheless essential to have a firm grasp of the valuation concepts in order to make the best, most informed decisions. Offering a straightforward, accessible approach not found anywhere else, this comprehensive new book provides a clear-cut road map through the mathematical concepts associated with the investments sector of Treasury management. Written by an expert in the field, *Investment Mathematics for Finance and Treasury Professionals* explains the principles and formulae used in the fixed-income cash markets. It presents an in-depth, yet practical look at the applications associated with these money and capital markets instruments. The book also covers calculations and applications in the foreign exchange and equities markets. The same in-depth coverage is applied to the various fixed-income and foreign exchange derivatives markets used as both speculative and hedging tools. Spanning the spectrum from price/yield changes to risk/return, and packed with numerous examples that illustrate key concepts, this exhaustive resource includes:

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### **From the Back Cover**

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#### About the Author

**GREGORY KITTER** has thirty years' experience in financial markets, having worked in economic analysis, auditing, marketing, and trading cash and derivatives. Greg is the President of VSG Consulting LLC, a firm specializing in financial markets marketing, product development, and training.

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