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The objective of this book is to deepen the financial instruments in MATLAB. Will be analyzed portfolios, mortgages, debt, derivatives. interest rates and other instruments. MATLAB Financial Instruments Toolbox provides functions for pricing, modeling, and analyzing fixed-income, credit, and equity instrument portfolios. You can use the toolbox to perform cash-flow modeling and yield curve fitting analysis, compute prices and sensitivities, view price evolutions, and perform hedging analyses using common equity and fixed-income modeling methods. The toolbox lets you create new financial instrument types, fit yield curves to market data using parametric fitting models and bootstrapping, and construct dual curve-based pricing models. Hedging portfolio is an important consideration in modern finance. Whether or not to hedge, how much portfolio insurance is adequate, and how often to rebalance a portfolio are important considerations for traders, portfolio managers, and financial institutions alike. If there were no transaction costs, financial professionals would prefer to rebalance portfolios continually, thereby minimizing exposure to market movements. However, in practice, the transaction costs associated with frequent portfolio rebalancing may be expensive. Therefore, traders and portfolio managers must carefully assess the cost required to achieve a particular portfolio sensitivity (for example, maintaining delta, gamma, and vega neutrality). Thus, the hedging problem involves the fundamental tradeoff between portfolio insurance and the cost of such insurance coverage. Mortgage-backed securities (MBSs) are a type of investment that represents ownership in a group of mortgages. Principal and interest from the individual mortgages are used to pay principal and interest on the MBS. Ownership in a group of mortgages is typically represented by a pass-through certificate (PC). Most pass-through certificates are issued by the Government National Mortgage Agency, a branch of the United States government,...



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