

Aimer Plus Que Parfait

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Stir Futures By Aikin Stephen

Stephen switched from derivatives trading to training in 2007 after the publication of “STIR Futures”, a book which was (twice) bulk purchased by LIFFE for their interest rate education program. Stephen has also written several articles for European and American magazines on credit spread and yield-curve capture trading strategies.

Stephen Aikin | STIR Futures

Stephen Aikin has spent almost 20 years continuously trading STIR futures for his own account, every year of which has been profitable. He holds an MSc in Financial Markets and Derivatives and lives in London.

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Stephen Aikin has spent almost 20 years continuously trading STIR futures for his own account, every year of which has been profitable. He holds an MSc in Financial Markets and Derivatives and lives in London.

Trading STIR Futures: An Introduction to Short-term ...

January 24, 2019 by Stephen. Stir futures are, of course, futures on short term interest rates, primarily IBORs (interbank offered rates). The Eurodollar and Short Sterling are based on LIBOR (London Interbank Offered Rate) and the Euribor is named after its underlying reference rate – EURIBOR (Euro Interbank Offered Rate).

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STIR Futures by Stephen Aikin | Harriman House

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Trading STIR Futures: An Introduction to Short-Term Interest Rate Futures by Stephen Aikin Paul D. Cretien. July 17, 2007 07:00 PM

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Stephen Aikin; Forum posts; Tag Archives: STIR futures Curve rolling. October 27, 2013 by Stephen. Roll yield is more commonly associated with the \$250 billion commodity markets than STIR futures. Here, traders and fund managers replicate commodity investment and commodity indices by buying futures and rolling each (monthly) expiry. When the ...

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Stephen Aikin; Forum posts; Tag Archives: FRA The disappearing convexity bias. December 16, 2013 by Stephen. The convexity bias is a technical trade-off between either a strip of STIR futures versus an interest rate swap, or in single period terms, a trade off between a single STIR future and an equivalent term forward rate agreement (FRA). ...

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Stir Futures Trading Euribor And Eurodollar Futures [PDF]

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bear steepener | STIR Futures

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... Stephen Aikin; Forum posts; Tag Archives: base rate Policy rate tightening. July 31, 2015 by Stephen. ... UK rises to follow in early 2016, it might be useful to remind ourselves of the strong inverse relationship between stir futures and policy rates. Of course, stir futures are LIBOR linked derivatives but LIBOR is very closely correlated ...

base rate | STIR Futures

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STIR Futures: Trading Euribor and Eurodollar Futures ...

A couple of years ago, I wondered whether this might apply to STIR futures. Admittedly, there is a very different set of curve dynamics to that of commodity markets but there are some observable knowns: STIR forward curve are generally positive (longer dated futures > shorter dated futures – in yield terms).

curve | STIR Futures

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