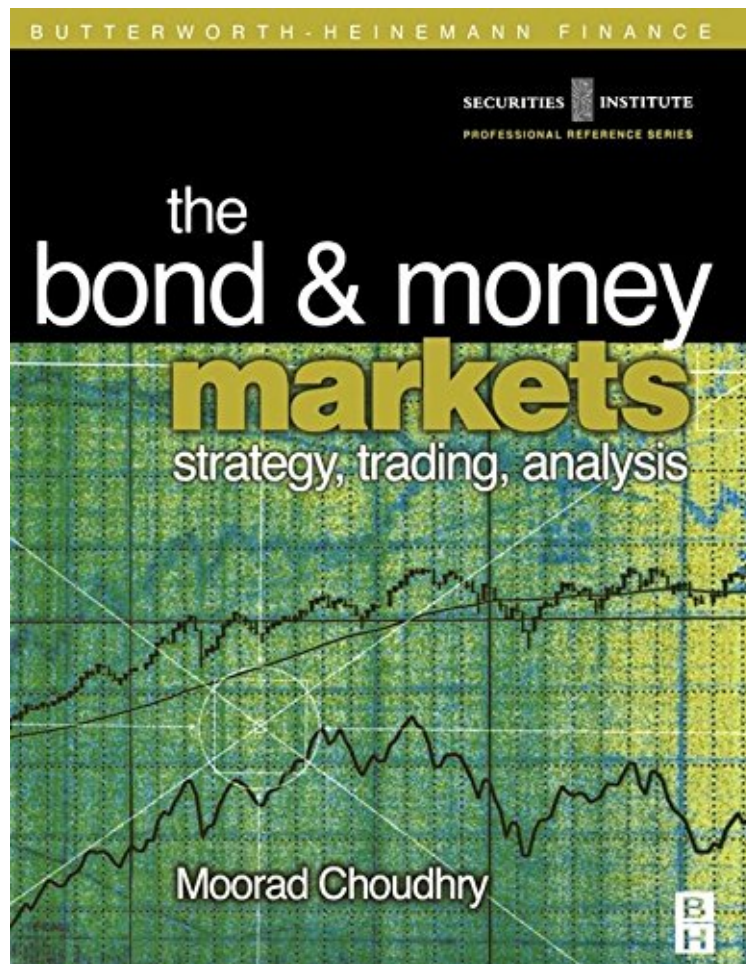


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Bond and Money Markets: Strategy, Trading, Analysis (Securities Institution Professional Reference Series)

Moorad Choudhry

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Moorad Choudhry : Bond and Money Markets: Strategy, Trading, Analysis (Securities Institution Professional Reference Series) before purchasing it in order to gauge whether or not it would be worth my time, and all praised Bond and Money Markets: Strategy, Trading, Analysis (Securities Institution Professional Reference Series):

11 of 12 people found the following review helpful. The new bond market learning benchmarkBy Matthew BartlettThe trainer at a fixed income course I attended recently recommended that we all buy this book. He said "it's expensive but well worth it". He wasn't kidding - this book is worth every penny. I reckon it's set to be the standard reference work for anyone working in the bond and money markets. Since I bought it, everyone in my department has borrowed it at one time or another, to look things up, refresh their memory or learn something new. It's brilliant, and written in a way that is easy to follow. I understood swaps and credit derivatives straight away, and the section on value-at-risk was very accessible. I also found the examples and illustrations very helpful. A great effort. I suspect that

it took so long for the author to write that by the time he finished it, chapter 1 was already a few years old, some of the market statistics date from 1998 or 1999. But that's a minor point, this book has everything you would want to know about the markets, and has to be my best purchase on the subject ever. Nice job, well done. Matthew Bartlett, Investment Bank, City of London

6 of 7 people found the following review helpful. The only book you need on bonds and derivatives

By John Hammond This is a truly impressive work and a great reference. Even market experts will find something of value here, it takes the reader from first principles to some very complex subjects, all explained in very accessible fashion. Every topic connected with the debt capital markets is covered, ranging from bonds, interest-rate derivatives, money markets, credit derivatives, yield curve analysis, structured products, CDOs, everything. It is also very well written, like having your own private tutor and market expert delivering a lecture on the markets. It is well worth the money I paid for it, and I recommend it to anyone who needs to know about bonds, derivatives and market analysis. This book is streets ahead of all the competition, no author I have come across, in over 20 years of experience in the markets, comes close to writing like Choudhry does. jrasheed2000@yahoo.co.uk

5 of 6 people found the following review helpful. Comprehensive

By Mary E. Lewis This book is a valuable resource for all levels of experience with bond markets. I highly recommend it to anyone in the field or interested in learning about the subject. The book begins with a rather basic introduction to the debt market and leads you into a detailed analysis of derivatives and more complicated pricing models.

Bond and Money Markets: Strategy, Trading, Analysis explains and analyses all aspects of the bond and money markets and is both an introduction for newcomers and an advanced text for experienced market practitioners and graduate students. Those with experience of the industry at all levels will find the book invaluable as a standard reference work. The book features coverage of: Government and Corporate bonds, Eurobonds, callable bonds, convertibles Asset-backed bonds including mortgages and CDOs Derivative instruments including bond futures, swaps, options, structured products, and option valuation models Interest-rate risk, duration analysis, convexity, and the convexity bias The money markets, repo markets, basis trading, and asset / liability management Term structure models, estimating and interpreting the yield curve Portfolio management, including total return framework, portfolio strategies, and constructing bond indices and valuable insight into: Trading and hedging strategy Charting and technical analysis The latest market developments, such as value-at-risk, and credit derivatives Emerging markets and the benefits of international investment

The **Bond and Money Markets: Strategy, Trading, Analysis** is aimed at a wide readership including bond salespersons, traders, corporate financiers and graduate trainees, as well as risk managers, operations professionals and business analysts. Other market participants including fund managers, corporate treasurers, management consultants, regulators and financial journalists will also find the content useful. This book is virtually a stand alone reference book on interest rate swaps, the money markets, financial market mathematics, interest-rate futures and technical analysis Includes some introductory coverage of very specialised topics (for which one requires specialised texts) such as VaR, Asset liability management, credit derivatives Combines accessible style with advanced level topics, plus review of latest research