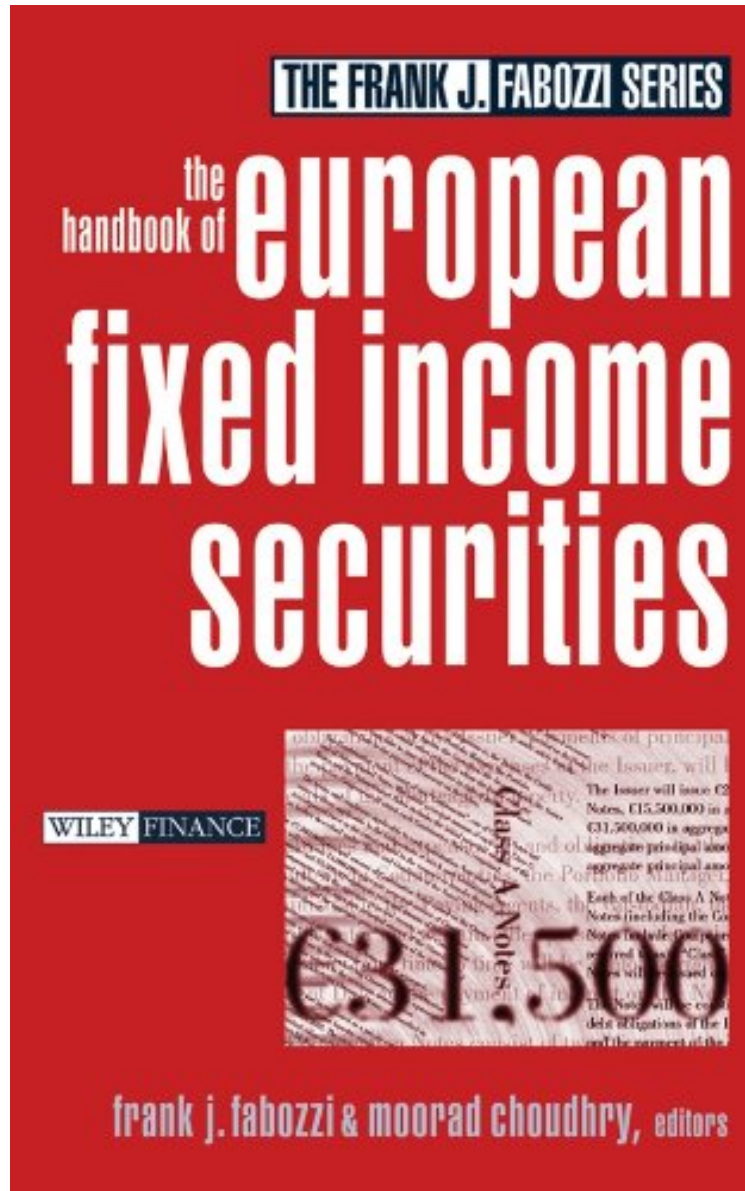


(Ebook pdf) The Handbook of European Fixed Income Securities (Frank J. Fabozzi Series)

## The Handbook of European Fixed Income Securities (Frank J. Fabozzi Series)

Frank J. Fabozzi, Moorad Choudhry

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Frank J. Fabozzi, Moorad Choudhry : The Handbook of European Fixed Income Securities (Frank J. Fabozzi Series) before purchasing it in order to gauge whether or not it would be worth my time, and all praised The Handbook of European Fixed Income Securities (Frank J. Fabozzi Series):

A well-rounded guide for those interested in European financial markets. With the advent of the euro and formation of the European Union, financial markets on this continent are slowly beginning to gain momentum. Individuals searching for information on these markets have come up empty-until now. The Handbook of European Fixed Income Markets is the first book written on this burgeoning market. It contains extensive, in-depth coverage of every aspect of the current European fixed income markets and their derivatives. This comprehensive resource includes both a qualitative approach to products, conventions, and institutions as well as quantitative coverage of valuation and analysis of each instrument. The Handbook of European Fixed Income Markets introduces readers to developed markets such as the U.K., France, Germany, Italy, Spain, and Holland, as well as emerging markets in Eastern Europe. Government and corporate bond market instruments and institutions are also discussed. U.S.-based investors, researchers, and academics as well as students and financial professionals in other parts of the world will all turn to this book for complete and accurate information on European financial instruments and markets. Frank J. Fabozzi (New Hope, PA) is a financial consultant, the Editor of the Journal of Portfolio Management, and Adjunct Professor of Finance at Yale University's School of Management. Moorad Choudhry (Surrey, UK) is a Vice President with JPMorgan Chase structured finances services in London.

"...diversity and what looks to be a rigorous editorial oversight ensure an approach that combines theory with market practice." (Financial Times, March 2004) From the Back Cover The Handbook of European Fixed Income Securities is the first comprehensive guide to this important and diverse capital market. It is essential reading for all investors with an interest in European bond markets, as well as a vital reference work for traders, marketers, and risk managers. Featuring contributions from over thirty internationally recognized experts in the field of debt finance and derivatives, this book covers every aspect of the European bond markets. Filled with in-depth insights and practical advice, The Handbook of European Fixed Income Securities includes: The basics of bond instruments Bondholder value Fixed income analytics—pricing and valuation, interest-rate risk management, yield curve modeling Market products—government bonds, Eurobonds, covered bonds, ABS, MBS, cash flow and synthetic CDO European derivative markets—futures, options, swaps, credit derivatives Credit risk management—default and recovery rates Portfolio management strategies Legal and documentation issues Trustee services About the Author FRANK J. FABOZZI, PhD, CFA, is Editor of the Journal of Portfolio Management, the Frederick Frank Adjunct Professor of Finance at Yale University's School of Management, and a consultant in the fixed income and derivatives area. Fabozzi is a Chartered Financial Analyst and Certified Public Accountant who has edited and authored many acclaimed books in finance. He earned a doctorate in economics from the City University of New York in 1972. He is a Fellow of the International Center for Finance at Yale University. MOORAD CHOUDHRY is Head of Treasury at KBC Financial Products (UK) Limited in London. He previously worked as a government bond trader at ABN Amro Hoare Govett Limited and Hambros Bank Limited, and in structured finance services at JPMorgan Chase Bank. Choudhry is a Fellow at the Centre for Mathematical Trading and Finance, CASS Business School, London, and a Fellow of the Securities Institute. He has published widely in the field of fixed income and derivatives, and is author of The Bond and Money Markets: Strategy, Trading, Analysis.