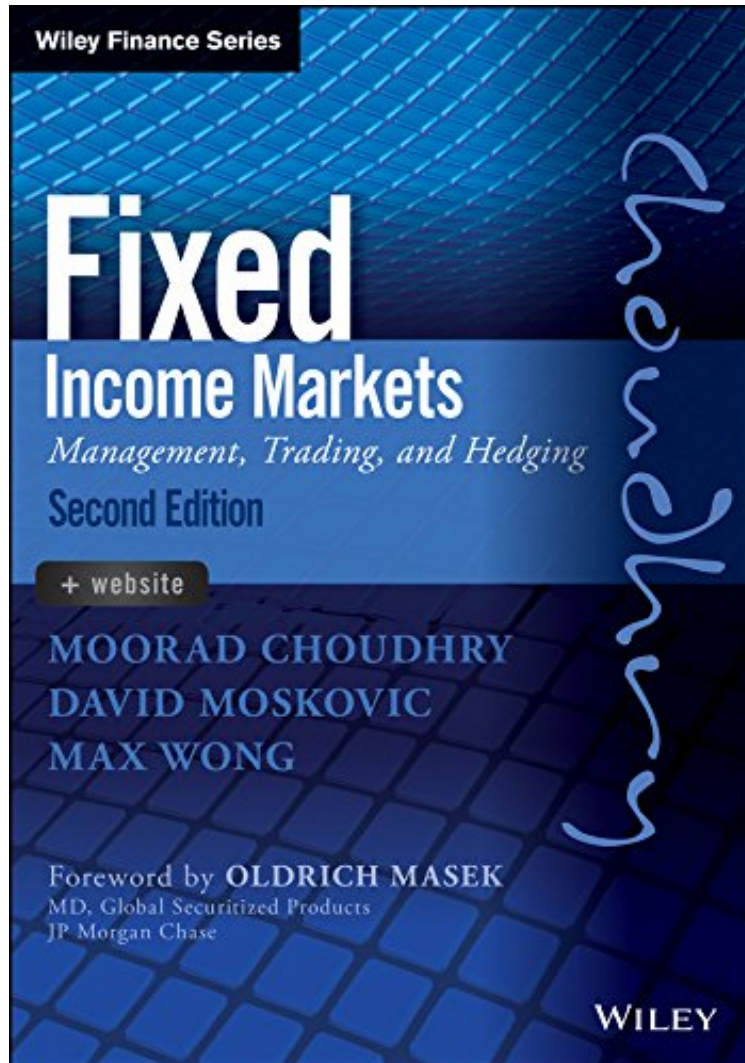


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## Fixed Income Markets: Management, Trading and Hedging (Wiley Finance)

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Markets: Management, Trading, and Hedging, Second Edition offers insights into derivative pricing, cross-currency hedging, and new liquidity legislation. Written by Choudhry, Moskovic, and Wong, Fixed Income Markets is an indispensable read for anyone working in bond markets, interest-rate markets, and credit derivatives markets looking to better understand today's debt markets. This acclaimed book takes a unique look into the leading practices in bond markets as well as post-credit-crunch impacts on pricing that are rarely captured in textbooks. The new edition provides expanded coverage on a wide range of topics within hedging, derivatives, bonds, rebalancing, and global debt capital markets. New topics include: Dynamic hedging practices and cross-currency hedging Collateralized and uncollateralized derivatives, and their impact on valuation Callable bonds, pricing, trading, and regulatory aspects related to liquidity Rebalancing as a method for capturing contingencies and other complex imbedded risks As a bonus, the book includes reference information for statistical concepts and fixed income pricing, as well as a full glossary and index. Written in Choudhry's usual accessible style, Fixed Income Markets is a comprehensive and in-depth account of the global debt capital markets in today's post-crisis world.

From the Inside Flap A comprehensive account of the cash and derivative products used in the global debt capital markets, this book provides detailed description of market conventions and trading practices, plus extended coverage of associated instruments such as derivatives and structured products. It extends the analysis to look at every aspect of managing bond positions, including correlation and funding issues. Highlights of this second edition include: developments in debt markets trading and hedging, including OIS discounting, CSA curves, and collateral management a chapter on convertibles, including the contingent convertible (CoCo) hedging, collateral, and correlation issues associated with valuing and managing a portfolio of derivatives an updated chapter on value-at-risk an overview of relative value trading and investment strategy The contents are invaluable to everyone with an interest in debt capital markets, including investors, traders, risk managers, and finance consultants.

From the Back Cover Praise for Fixed Income Markets Second Edition "One of the most comprehensive and detailed books on fixed income securities you will find. A must-read whether you're new to fixed income or you're a seasoned investment professional." —Patrick Y. Shim, CG Investment Group, Wells Fargo Advisors LLC, Los Angeles "Another fabulous guide to the fixed income markets from Moorad that will serve readers from all backgrounds very well. The author's writing style is always entertaining, yet practical for all market participants, focusing and delivering on the latest concepts and strategies in the fixed income space that come from being a seasoned practitioner himself." —Stuart Turner, Senior Treasury Dealer, Newedge UK Financial Ltd, London "The first edition has been widely praised for its clarity and precision, its practical and pragmatic approach and its comprehensive coverage of risk management and trading in fixed income markets. This second edition updates the existing text and contains essential new material, particularly on some of the latest structured credit OTC products. I recommend it without reservation to both practitioners and academics, especially those involved in masters courses on fixed income cash and derivatives markets." —Carol Alexander, Professor of Finance and Head of Business and Management Department, University of Sussex and co-editor-in-chief of the Journal of Banking and Finance "A very welcome new edition of Professor Choudhry's benchmark bond and fixed income markets textbook. There is excellent coverage of the latest developments in both cash and derivatives products, and very useful detail on the impact of issues such as greater collateral and secured funding requirements. A high-quality reference book written in the author's trademark accessible style, which will be of great value to those involved in the debt capital markets in any capacity." —Mohamoud Barre Dualeh, Head of Product Development, Alizz Islamic Bank, Muscat "A welcome update with this second edition, and again a very pedagogical contribution from Moorad Choudhry, of immense interest both for students and practitioners. Exactly what you need to master the bond markets." —Philippe Priaulet, Head of the Shareholders Network Sales Desk, Natixis, Paris and Associate Professor, University of Evry Val d'Essonne

About the Author MOORAD CHOUDHRY works in Group Treasury at The Royal Bank of Scotland, and is a Professor at the Department of Mathematical Sciences, Brunel University. He was a UK government bond trader and money markets trader with ABN Amro Hoare Govett Securities Ltd and a sterling proprietary trader with Hambros Bank Limited. He later traded structured finance bonds and repo at KBC Financial Products. Moorad lives in Surrey, England. DAVID MOSKOVIC is a hybrid derivatives trader at The Royal Bank of Scotland. Prior to that he worked in market risk and as a quantitative analyst. He qualified as a Chartered Accountant at Ernst Young before moving to RBS. MAX WONG is Head of Risk Model Validation at The Royal Bank of Scotland in Singapore. He was previously an index futures trader on the open-outcry floor at SIMEX and a risk quant at Standard Chartered. He is author of Bubble Value at Risk: A Countercyclical Risk Management Approach.