



Fixed-Income Securities and Derivatives Handbook (Bloomberg Financial)

Moorad Choudhry

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The definitive guide to fixed-income securities-revised to reflect today's dynamic financial environment

The *Second Edition* of the *Fixed-Income Securities and Derivatives Handbook* offers a completely updated and revised look at an important area of today's financial world. In addition to providing an accessible description of the main elements of the debt market, concentrating on the instruments used and their applications, this edition takes into account the effect of the recent financial crisis on fixed income securities and derivatives.

As timely as it is timeless, the *Second Edition* of the *Fixed-Income Securities and Derivatives Handbook* includes a wealth of new material on such topics as covered and convertible bonds, swaps, synthetic securitization, and bond portfolio management, as well as discussions regarding new regulatory twists and the evolving derivatives market.

- Offers a more detailed look at the basic principles of securitization and an updated chapter on collateralized debt obligations
- Covers bond mathematics, pricing and yield analytics, and term structure models
- Includes a new chapter on credit analysis and the different metrics used to measure bond-relative value
- Contains illustrative case studies and real-world examples of the topics touched upon throughout the book

Written in a straightforward and accessible style, Moorad Choudhry's new book offers the ideal mix of practical tips and academic theory within this important field.

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