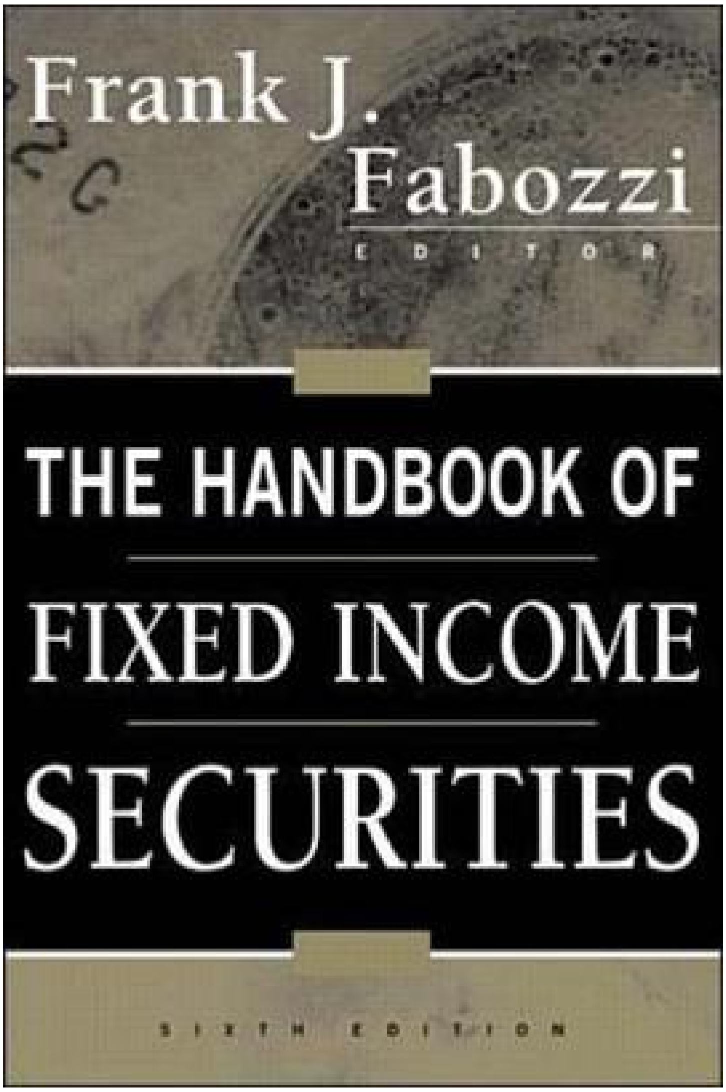
The Handbook of Fixed Income Securities



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著者:Frank Fabozzi

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This is the world's most trusted fixed income resource for more than two decades, now substantially revised and updated. The "Handbook of Fixed Income Securities" is the investing industry's most authoritative, widely followed fixed income reference. Institutional and individual investors have learned to rely on the handbook for its scope and detail, along with the unquestioned global authority and expertise of its contributors.This thoroughly revised seventh edition features updated facts and formulas for analyzing, valuing, and managing fixed income instruments and their derivatives in today's evolving marketplace, including: types, features, and uses of fixed income securities; risks and risk control strategies; basics of fixed income analytics, from bond pricing to price volatility measures; Binomial and Monte Carlo valuation methodologies; active and structured portfolio management strategies; interest rate and credit derivatives and their portfolio management applications; and increased coverage of electronic trading, international portfolio management, mortgage-backed and asset-backed securities, collateralized debt obligations, and innovative fixed income applications.The "Handbook of Fixed Income Securities, Seventh Edition", is the most all-inclusive, up-to-date source available for fixed income facts and analyses. Its valuable perspective and insights will help you enhance investment returns and avoid poor performance in the fixed income market. Since 1983, through six previous editions, "The Handbook of Fixed Income Securities" has been the essential reference for institutional investors, portfolio managers, financial analysts, and virtually anyone requiring access to the latest, most authoritative information on the global fixed income marketplace. But an unprecedented number of new products and approaches has brought dramatic new opportunities and risks to that marketplace.In the substantially revised seventh edition of this investment classic, leading fixed income authority Frank Fabozzi with the assistance of Steven Mann once again teams with the world's top fixed income experts to provide you with insights and details on contemporary fixed income vehicles and strategies.New and updated topics include: Bond primary and secondary markets; Calculating investment returns; Forward rates; Eurobonds; Emerging market debt; Stable value investments; Mortgages and mortgage-backed securities; Agency mortgage pass-through securities; Collateralized mortgage obligations; Residential asset-backed securities; Securities backed by credit card receivables; Cash-collateralized debt obligations; Synthetic CDOs; Credit risk modeling; Rating agency approach to structured finance; Yield-curve analysis; The market yield curve and fitting the term structure of interest rates; Hedging interest-rate risk with term-structure factor models; Quantitative management of benchmarked portfolios; Financing positions in the bond market; Transition management; and Credit derivatives. The "Handbook of Fixed Income Securities, Seventh Edition", equips you with a comprehensive overview of all fixed income securities and strategies and continues to be the investment industry's most accessible and all-inclusive resource.Invaluable for its theoretical insights, unsurpassed in its hands-on guidance, and unequalled in the expertise and authority of its contributors, this concise, complete explanation of fixed income securities and applications delivers the data and knowledge investment professionals need and remains the one fixed income answer book to have within reach at all times.Editor Frank J. Fabozzi, Ph.D., C.F.A., is editor of the "Journal of Portfolio Management", the Frederick Frank Adjunct Professor of Finance at Yale University's School of Management, and one of the world's foremost authorities on fixed income securities and derivative instruments. Fabozzi is the author and editor of dozens of widely acclaimed books on fixed income securities and investments, including "Fixed Income Mathematics", "The Handbook of Financial Instruments", "Handbook of Mortgage-Backed Securities", and numerous others. Steven V. Mann, Ph.D., is Professor of Finance at the Moore School of Business, University of South Carolina and, for over a decade, a well-respected lecturer on fixed income analytics to Wall Street firms. He has coauthored four books and numerous articles on fixed income and derivative instruments.

作者介绍:

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评论

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书评

固定收益玩家枕边书，玩债必看手册。
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