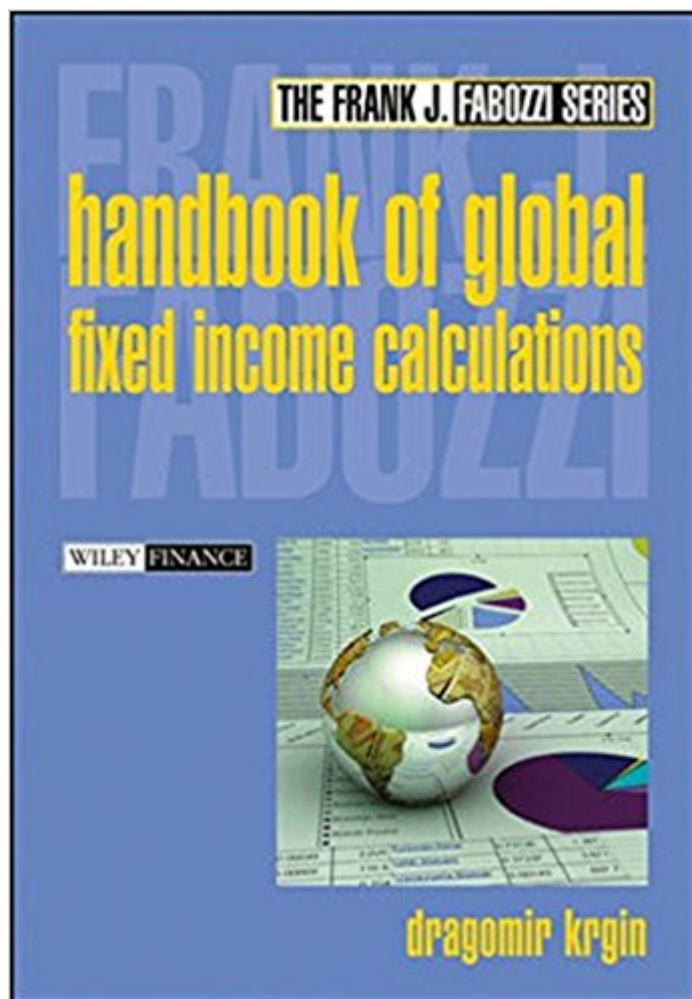




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The Handbook Of Global Fixed Income Calculations



Synopsis

The most valuable guide to operating within the global fixed income securities arena. This book provides comprehensive coverage of the calculations of price, accrued interest, yield measures, sensitivity measures, forward price, futures analytics, and more. The techniques described are relevant to any developed country in the world and the details provided will help financial professionals sort out and utilize the many tools available within this area. Dragomir Krgin (Jersey City, NJ) developed fixed income analytics for Merrill Lynch, which are now used by the company's trading, sales, and research people throughout the world. John Wiley & Sons, Inc. is proud to be the publisher of the esteemed Frank J. Fabozzi Series. Comprising nearly 100 titles--which include numerous bestsellers--The Frank J. Fabozzi Series is a key resource for finance professionals and academics, strategists and students, and investors. The series is overseen by its eponymous editor, whose expert instruction and presentation of new ideas have been at the forefront of financial publishing for over twenty years. His successful career has provided him with the knowledge, insight, and advice that has led to this comprehensive series. Frank J. Fabozzi, PhD, CFA, CPA, is Editor of the Journal of Portfolio Management, which is read by thousands of institutional investors, as well as editor or author of over 100 books on finance for the professional and academic markets. Currently, Dr. Fabozzi is an adjunct Professor of Finance at Yale University's School of Management and on the board of directors of the Guardian Life family of funds and the Black Rock complex of funds.

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Customer Reviews

Participants in the global fixed income market need a solid understanding of the standard formulas and conventions used for pricing and hedging. And although it is common financial knowledge that the full price of any fixed income security is the sum of the present values of its future cash flows at settlement date, in practice, all pricing conventions must be correctly specified for bond prices and sensitivity measures to be calculated accurately. In the Handbook of Global Fixed Income Calculations, Wall Street professional Dragomir Krgin provides an up-to-date, informative, and detailed guide for the calculation of measures as used by bond market participants around the world. This invaluable book provides comprehensive coverage-on a global scale-of a number of fixed income calculation issues. Whether you're an analyst, portfolio manager, or CIO, you'll benefit from the straightforward conventions and formulas for calculating prices, yields, and other measures on periodic payment fixed income instruments that are presented in this book. Filled with expert advice and proven techniques, the Handbook of Global Fixed Income Calculations:

- * Provides you with general price/yield formulas for periodic payment fixed income securities
- * Shows you how to compute accrued interest (covers twenty-six countries)
- * Offers sample calculations for periodic payment fixed income securities
- * Demonstrates how to determine coupon dates for periodic payment fixed income securities

Continuing down the path of global fixed income calculations, this complete guide also provides in-depth coverage of cash flow calculations, forward pricing analysis, futures conversion factor, and futures analytics for U.S. securities, as well as foreign government bonds. With numerous examples that cover all possible cases, the Handbook of Global Fixed Income Calculations can easily be understood by both experienced financial professionals and new-comers to the global fixed income market. From U.S. corporate bonds to the bonds of European Monetary Union (EMU) countries, the Handbook of Global Fixed Income Calculations offers the most comprehensive treatment of fixed income calculations available. The financial world does not carry many guarantees, but with the Handbook of Global Fixed Income Calculations you're guaranteed to understand the standards and methodologies for fixed income calculations.

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The best reference for non-option theoretic bond analytics This book is no walk in the park; it is very detailed and very precise. This is exactly what you want when using these calculations to analyze investments. Dragomir's calculations are consistent with the analytics on Bloomberg used by institutional traders and money managers. I refer to it whenever I need a source on the subject of bond calculations. You will not find a better reference. It is worth every penny and then some.

This is not worth the money. Nothing more than poorly described basic formulas with the absolute worst notation. You'll have better luck cobbling together what this book SHOULD be from various sources, e.g., The Treasury Bond Basis.

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