



**Fixed-Income
Securities and
Derivatives
Handbook:
Analysis and
Valuation**

By Moorad
Choudhry

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AS MARKETS AND INSTRUMENTS BECOME MORE COMPLEX, TRADERS AND INVESTORS SEEK NEW REFERENCE

International Fixed-Income Expert and Practitioner Moorad Choudhry Examines Today's Marketplace In-Depth in *Fixed-Income Securities and Derivatives Handbook*

Princeton, NJ—New instruments, new applications, new markets... it can be difficult for market professionals and watchers to keep track of all the latest innovations. And since complex mathematics underlie several of these advances, there are many left in the dark, unable to crack the markets' code.

For these investors, noted practitioner Moorad Choudhry offers *Fixed-Income Securities and Derivatives Handbook* (Bloomberg Press, 2005), a clear look at today's marketplace. A longtime market participant, Choudhry is internationally regarded for his abilities to understand and explain financial complexities in clear language.

Analyzing both cash and derivative products, Choudhry provides insight into market conventions with case studies demonstrating how the markets really work. The book features an introduction to yield-curve models and curve-fitting techniques, and a discussion of option-adjusted spread, index-linked bond analytics, credit derivatives, and a range of other applications of value in the fixed-income markets.

The book closes with examples of trading strategies used by Choudhry and other top fixed-income practitioners, providing readers with a broad overview and clear understanding of today's fixed-income world.

About the Author:

Moorad Choudhry runs the Treasury desk at KBC Financial Products, the London-based derivatives subsidiary of KBC Bank N.V., a major European financial-services company. Formerly a vice president with JP Morgan Chase's Structured Finance Services group, he has also worked as a gilt-edged market-maker and Treasury trader at ABN Amro Hoare Govett Sterling Bonds Limited and as a sterling proprietary trader at Hambros Bank.

He is a fellow of the Securities & Investment Institute and a visiting professor at the Department of Economics, London Metropolitan University. Choudhry is a sought-after conference participant, and his published work includes journal articles and books, including *The Handbook of European Fixed Income Securities*, written with Frank J. Fabozzi. He was the recipient of the 2004 Euromoney Western Europe Structured Finance Deal of the Year award.