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CHAPTER 20 A Practical Guide to Swap Curve Construction CHAPTER 21 Credit Derivatives; CHAPTER 22 The Pricing of Credit Default Swaps and Synthetic Collateralized Debt Obligations; SECTION FOUR Portfolio Management; CHAPTER 23 Fixed Income Risk Modeling for Portfolio Managers; CHAPTER 24 An Empirical Analysis of the Domestic and Euro Yield Curve Dynamics; CHAPTER 25 Tracking Error; CHAPTER 26 Portfolio Strategies for Outperforming a Benchmark; CHAPTER 27 Credit in Bond Portfolios; CHAPTER 28 Default and Recovery Rates in the Emerging European High-Yield Market CHAPTER 29 Analysis and Evaluation of Corporate Bonds SECTION FIVE Legal Considerations; CHAPTER 30 Legal and Documentation Issues on Bonds Issuances; CHAPTER 31 Trust and Agency Services in the Debt Capital Markets; INDEX

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Sommario/riassunto

A well-rounded guide for those interested in European financial markets With the advent of the euro and formation of the European Union, financial markets on this continent are slowly beginning to gain momentum. Individuals searching for information on these markets have come up empty-until now. The Handbook of European Fixed Income Markets is the first book written on this burgeoning market. It contains extensive, in-depth coverage of every aspect of the current European fixed income markets and their derivatives. This comprehensive resource includes both a qualitative approach to products

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