

(Ebook pdf) Floating-Rate Securities (Frank J. Fabozzi Series)

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Frank J. Fabozzi, Steven V. Mann : Floating-Rate Securities (Frank J. Fabozzi Series) before purchasing it in order to gage whether or not it would be worth my time, and all praised Floating-Rate Securities (Frank J. Fabozzi Series):

1 of 1 people found the following review helpful. Advanced treatment of floatersBy Prosumer21This Fabozzi compilation provides a good treatment of floating rate securities, at a level above anything you see in the CFA material, but not by much. If you want a background in floaters, this book is a good step. For people who don't work with floaters all that much, it is good to understand the concepts here anyway because they will reinforce anything you

know about fixed rate bonds and reveal any gaps you didn't know you had. With trading in CMO and ABS floaters greatly diminished over the last 3 years, some of this book won't be relevant to too many pro's. For what it provides, the book is probably overpriced by a factor of 5, but it's not intended for the average person. I'd say the ideal reader is a bond mkt pro who needs to understand the topic. For those working actively with these securities, a 1-hr sitdown with an experienced sellside trader will accomplish the same.

Floating-Rate Securities is the only complete resource on "floaters" that fills the information void surrounding these complex securities. It explains the basics of floating rate securities, how to value them, techniques to compute spread measures for relative value analysis, and much more.

From the Back Cover Floating-Rate Securities is the only complete resource on "floaters" that fills the information void surrounding these complex securities. It explains the basics of floating rate securities, how to value them, techniques to compute spread measures for relative value analysis, and much more. About the Author Frank J. Fabozzi is a financial consultant, the editor of the Journal of Portfolio Management, and an Adjunct Professor of Finance at Yale University's School of Management. Steven V. Mann is an Associate Professor of Finance at the Darla Moore School of Business, University of South Carolina. He is a consultant to investment/commercial banks and has conducted more than sixty training programs for financial institutions throughout the United States.