

MANAGING PUBLIC DEBT

INDEX-LINKED BONDS IN
THEORY AND PRACTICE

EDITED BY

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Managing Public Debt Indexlinked Bonds In Theory And Practice

Clifford Lane



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Managing Public Debt Marcello De Cecco, Lorenzo Pecchi, Gustavo Piga, 1997 Managing Public Debt combines a theoretical and empirical analysis of the advantages of issuing index linked bonds and potential problems that may arise and how sovereign issuers should deal with them International in its approach this book will be especially welcomed in those countries where index linked programmes are in operation or being discussed It considers the experiences of the UK Sweden and Italy providing new insights which will be of special interest to economists and officials in the US Treasury who will shortly begin issuing index linked bonds Other issues discussed include the impact of index linked bonds on the cost of public debt of sovereign issuers and the advantages of such bonds compared to conventional bonds the market perspective on index linked bonds in view of the European Monetary Union and alternative uses and strategic aspects of index linked bonds This important book will be invaluable to policymakers government institutions academics and postgraduate students as well as market practitioners

Inflation-indexed Securities Mark Deacon, Andrew Derry, Dariush Mirfendereski, 2004-04-21 The global market for inflation indexed securities has ballooned in recent years and this trend is set to continue This book examines the rationale behind issuance and investment decisions and details the issues facing anyone who designs indexed securities illustrating them wherever possible with actual examples from the international capital markets In particular an extensive review of indexed debt markets throughout the world is provided including for the first time a comprehensive and consistent set of cash flow and price yield equations for the instruments already in existence in the major bond markets forming an important reference for those already experienced in the field as well as practitioners and academics approaching the subject for the first time The book also provides unique insight into the development of inflation indexed derivative products and the analytical tools required to value such instruments

The Stability and Growth Pact A. Brunila, M. Buti, D. Franco, 2001-09-20 The Stability and Growth Pact SGP encompasses the legislative text and political resolutions regulating fiscal policy and public finances in EMU The contributions in this volume analyse the institutional legal theoretical and empirical aspects of the SGP examine its development and evaluate its main implications The authors include academic economists who provide insightful analysis and policy makers who have contributed to the shaping of the pact and have a direct responsibility for its implementation This book is the definitive source of reference on the SGP for academics policy makers and economists

Reforming Britain's Economic and Financial Policy H. Treasury, 2001-12-02 In recent years the UK's macroeconomic policy framework has undergone a period of radical reform so as to deliver the economic stability necessary to achieve high levels of growth and employment This book provides a comprehensive account of these reforms which constitute a new and innovative approach to policy making Radical changes to the monetary policy framework the fiscal policy framework the regime for public spending and financial regulation are presented Together they represent a coherent strategy to deliver economic stability and benefits to the wider economy As well as providing an unprecedented insight into

UK Government economic policy the book takes the reader through the intellectual foundations of policy reform and the translation of these to applied policy making *Reforming Britain's Economic and Financial Policy* contains a foreword by the Chancellor Gordon Brown

Managing the Public Debt in Fiscal Stabilizations Alessandro Missale, Francesco Giavazzi, Pierpaolo Benigno, 1997 This paper provides evidence on the behavior of public debt managers during fiscal stabilizations in OECD countries over the last two decades We find that debt maturity tends to lengthen the more credible the program the lower the long term interest rate and the higher the volatility of short term interest rates We show that this debt issuing strategy is consistent with optimal debt management if information between the government and private investors is asymmetric as is usually the case at the outset of a stabilization attempt when private investors may lack full confidence in the announced budget cuts

EMU and the International Monetary System Mr. Thomas Krueger, Mr. Paul R. Masson, Mr. Bart Turtelboom, 1997-09-10 This book edited by Paul R Masson Thomas Krueger and Bart G Turtelboom contains the proceedings of the seminar held in Washington D C on March 17 18 1997 cosponsored by the IMF and Fondation Camille Gutt Conference participants discussed implications of European Economic and Monetary Union EMU on exchange and financial markets and consequently on the activities of market participants and private and official institutions The five main themes of the seminar were the characteristics of the euro and its potential role as an international currency EMU and international policy coordination EMU and the relationship between the IMF and its EMU members lessons of European monetary integration for the international monetary system and the transition to EMU

The Pension Challenge Olivia S. Mitchell, Kent Smetters, 2003-11-13 This book the first in a new series produced by the Pension Research Council of the Wharton School in collaboration with Oxford University Press explores ways to enhance retirement security in a volatile financial environment Mitchell and Smetters begin by assessing the myriad retirement risks confronting employees retirees employers and governments and it shows how stakeholders can work to reinvent pensions that perform well in a competitive global setting Contributors then indicate how pension systems can be better designed to help protect against these risks Of special interest is a discussion of new financial products and structures to meet and manage challenges to old age security Examples considered include pension investment guarantees and hedges adapting catastrophe bonds to the pension context and key regulatory structures and portfolio requirements designed to protect unwary or unwitting pension participants The contributors draw important lessons for a wide range of countries drawing from both developed and developing market experiences Contributors include world famous finance experts and risk management faculty development economists pension regulators and pension consultants

The Other Canon of Economics, Volume 1 Erik Reinert, 2024-02-13 *Other Canon Economics Essays in the Theory and History of Uneven Economic Development* brings together key essays on development economics from one of the most prolific and important development economists and historians of economic policy today Erik S Reinert argues through essays ranging from 1994 to 2020 that neo classical economics damages

developing countries the theory of comparative advantage leaves out a number of factors which make economic activities qualitatively different as carriers of economic growth Based on a long intellectual tradition started by the Italian economists Giovanni Botero 1589 and Antonio Serra 1613 and later used in virtually all presently industrialised countries Reinert shows that the country which exports increasing returns goods e g high end manufacture has advantages over the country which exports diminishing returns goods e g commodities This has important implications for today s development strategies that Reinert argues should be seen as industrial strategies

Euro Bonds Marida Bertocchi, Giorgio Consigli, 2014 This presents the most recent developments in the Euro bond market It discusses the problems of the Euro countries the proposed solutions advocated by European as well as international institutions and investors Particular emphasis is given to systemic risk and contagion as well as to specific innovative instruments such as structured financial products which protect various classes of investors

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How is the Debt Managed? Alessandro Missale, Francesco Giavazzi, Pierpaolo Benigno, 2000

European Monetary Union and International Capital Markets Mr. Alessandro Prati, Mr. Garry J. Schinasi, 1997-05-01 This paper analyzes the structural implications of EMU for international capital markets It discusses the potential size of euro capital markets and the existing roles of European currencies in international capital markets The paper also examines the euro s impact on international securities markets including the role of the ECB the evolution of EMU securities markets and aspects of systemic risk management The implications for wholesale and retail banking markets are also discussed as are the broader implications of the introduction of the euro for changes in international capital flows international portfolios and by implication exchange rates

Public Debt Management in der Europäischen Union Jörg Andreas Wiese, 2013-12-19 Jörg A Wiese zeigt durch Simulationsstudien dass die optimale Finanzierungsstruktur des Staates von der landesspezifischen Haushalts und Wirtschaftssituation abhängt und gibt Hinweise für die künftige Organisation des Schuldenmanagements in

Europa Monetary Policy & the Economy ,2013 **Public Finance in Theory & Practice** S K Singh,2008 Useful for Graduate and P G Students of Economics and Candidates Appearing for Competitive Examinations It examines every major problem of the economy of public sector first in the context of the developed countries of the western world and then their relevance is looked into from the angle of the developing countries *Southern Economist* ,1998 *The Theory and Practice of Investment Management* Frank J. Fabozzi,Harry M. Markowitz,2011-04-18 An updated guide to the theory and practice of investment management Many books focus on the theory of investment management and leave the details of the implementation of the theory up to you This book illustrates how theory is applied in practice while stressing the importance of the portfolio construction process The Second Edition of The Theory and Practice of Investment Management is the ultimate guide to understanding the various aspects of investment management and investment vehicles Tying together theoretical advances in investment management with actual practical applications this book gives you a unique opportunity to use proven investment management techniques to protect and grow a portfolio under many different circumstances Contains new material on the latest tools and strategies for both equity and fixed income portfolio management Includes key take aways as well as study questions at the conclusion of each chapter A timely updated guide to an important topic in today s investment world This comprehensive investment management resource combines real world financial knowledge with investment management theory to provide you with the practical guidance needed to succeed within the investment management arena **Working Paper Series** ,1997 **Journal of BANKING & FINANCE** ,2000

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