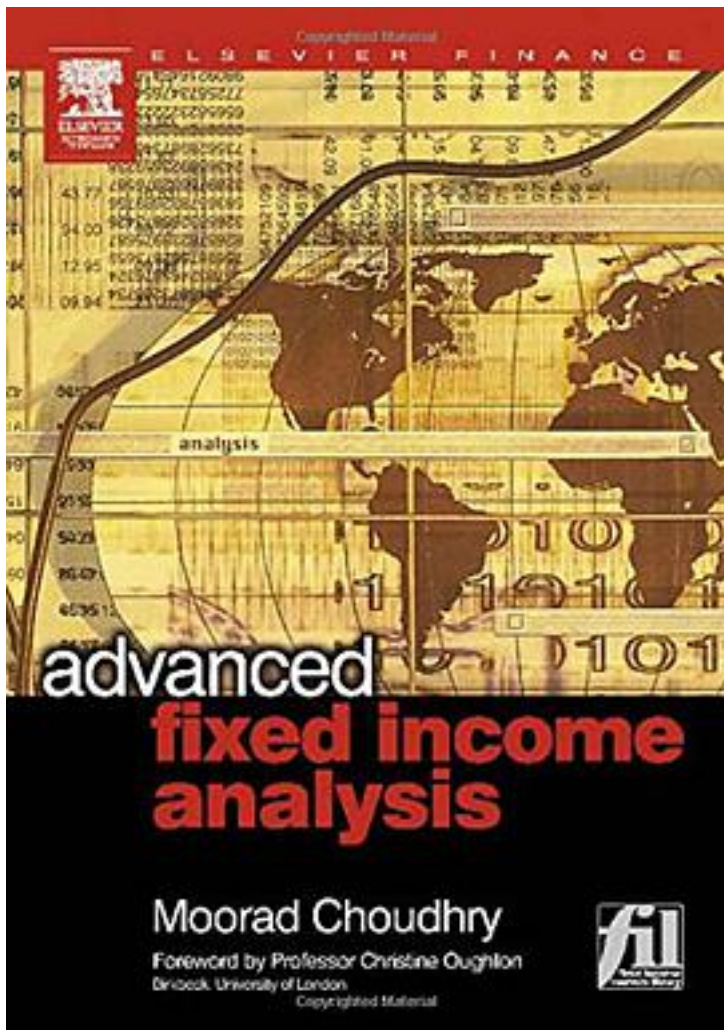


# Advanced Fixed Income Analysis



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著者:Moorad Choudhry

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This book is aimed at experienced practitioners in the corporate bond markets and is a

specialised text for investors and traders. The author relates from both personal experience as well as his own research to bring together subjects of practical importance to bond market practitioners. He introduces the latest techniques used for analysis and interpretation, including: relative value trading; approaches to trading and hedging; dynamic analysis of spot and forward rates; interest rate modelling; fitting the yield curve; analysing the long bond yield; index-linked bond analytics; corporate bond defaults; and, aspects of advanced analysis for experienced bond market practitioners. The book describes complex topics in an accessible style and brings together a wide range of topics in one volume.

作者介绍:

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