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**Rob Hull** 

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that covers fundamental features of bonds analytical techniques and portfolio strategy This new edition of a widely used textbook covers types of bonds and their key features analytical techniques for valuing bonds and quantifying their exposure to changes in interest rates and portfolio strategies for achieving a client s objectives It includes real world examples and practical applications of principles as provided by third party commercial vendors. This tenth edition has been substantially updated with two new chapters covering the theory and history of interest rates and the issues associated with bond trading Although all chapters have been updated particularly those covering structured products the chapters on international bonds and managing a corporate bond portfolio have been completely revised The book covers the basic analytical framework necessary to understand the pricing of bonds and their investment characteristics sectors of the debt market including Treasury securities corporate bonds municipal bonds and structured products residential and commercial mortgage backed securities and asset backed securities collective investment vehicles methodologies for valuing bonds and derivatives corporate bond credit risk portfolio management including the fundamental and quantitative approaches and instruments that can be used to control portfolio risk Bond Markets: Analysis And Strategies, 5/E Fabozzi, 2007-09 This comprehensive textbook on bonds takes a practical real world approach focusing on the bond market and the tools for managing bond portfolios It includes a detailed discussion of each type of bond and interest rate derivative The text features comprehensive discussion of not only the instruments but their investment characteristics the state of the art technology for valuing them and portfolio strategies for using them Subject Guide to Books in Print ,1993 Moody's Bank and Moody's International Manual ,1997 Finance Manual .1999 The Publishers Weekly ,1990 **Technical** Traders Guide to Computer Analysis of the Futures Markets Charles Lebeau, David W. Lucas, 1992 With the low cost of modern computer hardware and software combined with the communication of price data via satellite a new and rapidly expanding market of traders using computers has developed This essential book bridges the gap between the basic instruction that comes with software programs and what a trader actually needs to know to develop and text profitable futures trading system With specific information on how to set up and use computer generated technical studies of the most popular indicators the book includes How to build a trading system tailored to the reader's specific need Practical instruction on how to display and analyze technical information Advice for developing well disciplined money management and risk control strategies techniques for monitoring a trading system to detect if something has gone wrong before major losses Books in Print Supplement ,2002 Library Journal ,1990 Forthcoming Books Rose Arny, 2000-06 occur Bloomberg Markets ,2002-07 Paperbound Books in Print ,1992 The Simple Rules of Risk Erik Banks, 2002-12-30 In an age where companies and financial institutions are keenly focused on managing the financial risk of their operations the implementation of quantitative methods and models has been of tremendous help Tools such as VaR credit VaR risk adjusted returns and scenario analyses have given institutions the means to quantify and understand their risk profiles

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