

BOND MARKETS, ANALYSIS, AND STRATEGIES

Frank J. Fabozzi and Francesco A. Fabozzi



TENTH EDITION

Bond Markets Analysis And Strategies

**Mohamed Ariff, Fan Fah
Cheng, Shamsheer Mohamad**



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of relevance for investors This book offers a detailed yet accessible look at bond instruments and is aimed specifically at newcomers to the market or those unfamiliar with modern fixed income products The author capitalises on his wealth of experience in the fixed income markets to present this concise yet in depth coverage of bonds and associated derivatives Topics covered include Bond pricing and yield Duration and convexity Eurobonds and convertible bonds Structured finance securities Interest rate derivatives Credit derivatives Relative value trading Related topics such as the money markets and principles of risk management are also introduced as necessary background for students and practitioners The book is essential reading for all those who require an introduction to the financial markets

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