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Fixed Income Relative Value Analysis, + Website: A Practitioners Guide to the Theory, Tools, and Trades

By Doug Huggins, Christian Schaller



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As western governments issue increasing amounts of debt, the fixed income markets have never been more important. Yet the methods for analyzing these markets have failed to keep pace with recent developments, including the deterioration in the credit quality of many sovereign issuers. In *Fixed Income Relative Value Analysis*, Doug Huggins and Christian Schaller address this gap with a set of analytic tools for assessing value in the markets for government bonds, interest rate swaps, and related basis swaps, as well as associated futures and options.

Taking a practitioner's point of view, the book presents the theory behind market analysis in connection with tools for finding and expressing trade ideas. The extensive use of actual market examples illustrates the ways these analytic tools can be applied in practice.

The book covers:

- Statistical models for quantitative market analysis, in particular mean reversion models and principal component analysis.
- An in-depth approach to understanding swap spreads in theory and in practice.
- A comprehensive discussion of the various basis swaps and their combinations.
- The incorporation of credit default swaps in yield curve analysis.
- A classification of option trades, with appropriate analysis tools for each category.
- Fitted curve techniques for identifying relative value among different bonds.
- A multi-factor delivery option model for bond future contracts.

Fixed Income Relative Value Analysis provides an insightful presentation of the relevant statistical and financial theories, a detailed set of statistical and financial tools derived from these theories, and a multitude of actual trades resulting from the application of these tools to the fixed income markets. As such, it's an indispensable guide for relative value analysts, relative value traders, and portfolio managers for whom security selection and hedging are part of the investment process.

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