

Download Fixed Income Analysis Relative Value

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. **FIXED INCOME RELATIVE VALUE ANALYSIS A Practitioner's Guide to the Theory, Tools, and Trades** Doug Huggins and Christian Schaller WILEY Bloomberg PRESS About the Author. Doug Huggins has been working in the fixed income markets in the US and Europe for 25 years. He managed the European fixed income relative value research group at Deutsche Bank in the late 90's, when the group was voted best in its class for three consecutive years by the readers of Global Investor Magazine. In 2003, he started a proprietary trading desk at ABN, focusing on fixed income relative value opportunities. He continued a career as a relative value trader in the London offices of two global hedge funds: Citadel and Old Lane.