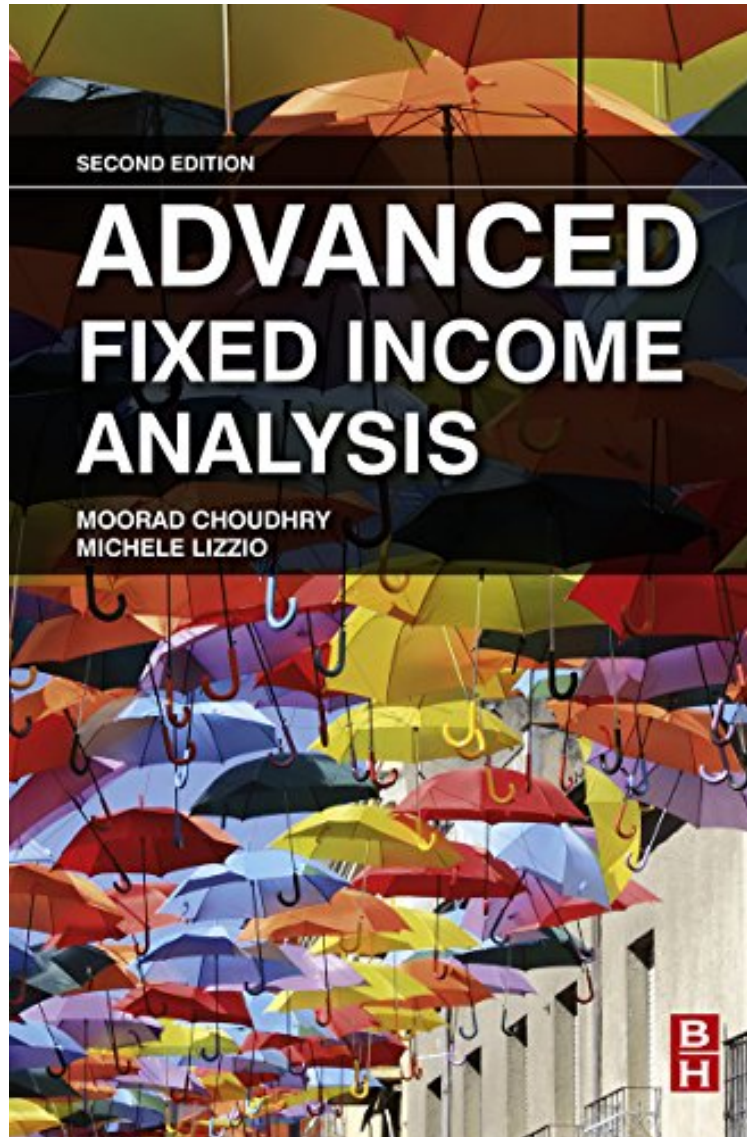


Advanced Fixed Income Analysis

Moorad Choudhry, Michele Lizzio
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Each new chapter of the Second Edition covers an aspect of the fixed income market that has become relevant to investors but is not covered at an advanced level in existing textbooks. This is material that is pertinent to the investment decisions but is not freely available to those not originating the products. Professor Choudhry's method is to place ideas into contexts in order to keep them from becoming too theoretical. While the level of mathematical sophistication is both high and specialized, he includes a brief introduction to the key mathematical concepts. This is a book on the financial markets, not mathematics, and he provides few derivations and fewer proofs. He draws on both his personal experience as well as his own research to bring together subjects of practical importance to bond market investors and analysts. Presents practitioner-level theories and applications, never available in textbooks. Focuses on financial markets, not mathematics. Covers relative value investing, returns analysis, and risk estimation.

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About the Author

Moorad Choudhry is Chief Executive Officer, Habib Bank Zurich PLC in London, and Visiting Professor at the Department of Mathematical Sciences, Brunel University. Previously he was Head of Treasury of the Corporate Banking Division, Royal Bank of Scotland. Prior to joining RBS, he was a bond trader and structured finance repo trader at KBC Financial Products, ABN Amro Hoare Govett Limited and Hambros Bank Limited. He has a PhD from Birkbeck, University of London and an MBA from Henley Business School. Moorad lives in Surrey, England.

Michele Lizzio is an Analyst in the Investment Banking division at Mediobanca in Milan (Italy). Before Mediobanca, Michele was an Analyst at Deloitte Financial Advisory, Valuation Services in Milan (Italy). He graduated cum laude in MSc Corporate Finance from the University of Brescia and began his career collaborating with Alberto Falini, Professor of Corporate Finance at University of Brescia.