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THIRD EDITION

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second Most examples have been updated The chapters on fixed income options and mortgage backed securities have been considerably expanded to include a broader range of securities and valuation methodologies Also three new chapters have been added the global overview of fixed income markets a chapter on corporate bonds and credit default swaps and a chapter on discounting with bases which is the foundation for the relatively recent practice of discounting swap cash flows with curves based on money market rates This university edition includes problems which students can use to test and enhance their understanding of the text

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