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Advances in the Valuation and Management of Mortgage-Backed Securities (Frank J. Fabozzi Series)

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Advances in the Valuation and Management of Mortgage-Backed Securities details the latest developments for valuing mortgage-backed securities and measuring and controlling the interest rate risk of these securities. Complete coverage includes: decomposition of mortgage spreads, MBS index replication strategies and market neutral strategies, Monte Carlo/OAS methodology, valuation of inverse floaters and ARMs, relative value analysis, and hedging mortgage instruments against level risk and yield curve risk.

From the Back Cover Advances in the Valuation and Management of Mortgage-Backed Securities details the latest developments for valuing mortgage-backed securities and measuring and controlling the interest rate risk of these securities. Complete coverage includes: decomposition of mortgage spreads, MBS index replication strategies and market neutral strategies, Monte Carlo/OAS methodology, valuation of inverse floaters and ARMs, relative value analysis, and hedging mortgage instruments against level risk and yield curve risk. About the Author Frank J. Fabozzi is a financial consultant, the editor of the Journal of Portfolio Management, and Adjunct Professor of Finance at Yale University's School of Management.