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Managing MBS Portfolios Frank J. Fabozzi, David Yuen, 1998-11-15 Managing a portfolio of mortgage backed securities requires an understanding of the unique risk return characteristics of these securities and the use of specific tools for

constructing a portfolio to satisfy investment objectives Managing MBS Portfolios explores mortgage backed securities and describes the wide range of agency and non agency MBS available while providing the analytical tools necessary to effectively manage portfolios With Managing MBS Portfolios you can finally start enhancing returns on your portfolio and safely control risk at the same time

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