Hedge Funds

Investment Strategy – Fixed Income II

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Fixed Income
Models

- **MOD FI** - bonds = f (TF, r, CPI, GDP, Slope, Equity, VIX, DOM, CESI)

   - r / CPI / GDP lagging - **leading** indicators better

- **Carry** - one by one ok but low Sharpe; world mix works well

- **Global rvrs mix**

- **Slope trends**

- **TY fair value**

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Final Project
Ideas Discussion

- **Ideas / Rationale**

- **Technical questions**

- **Overfitting**