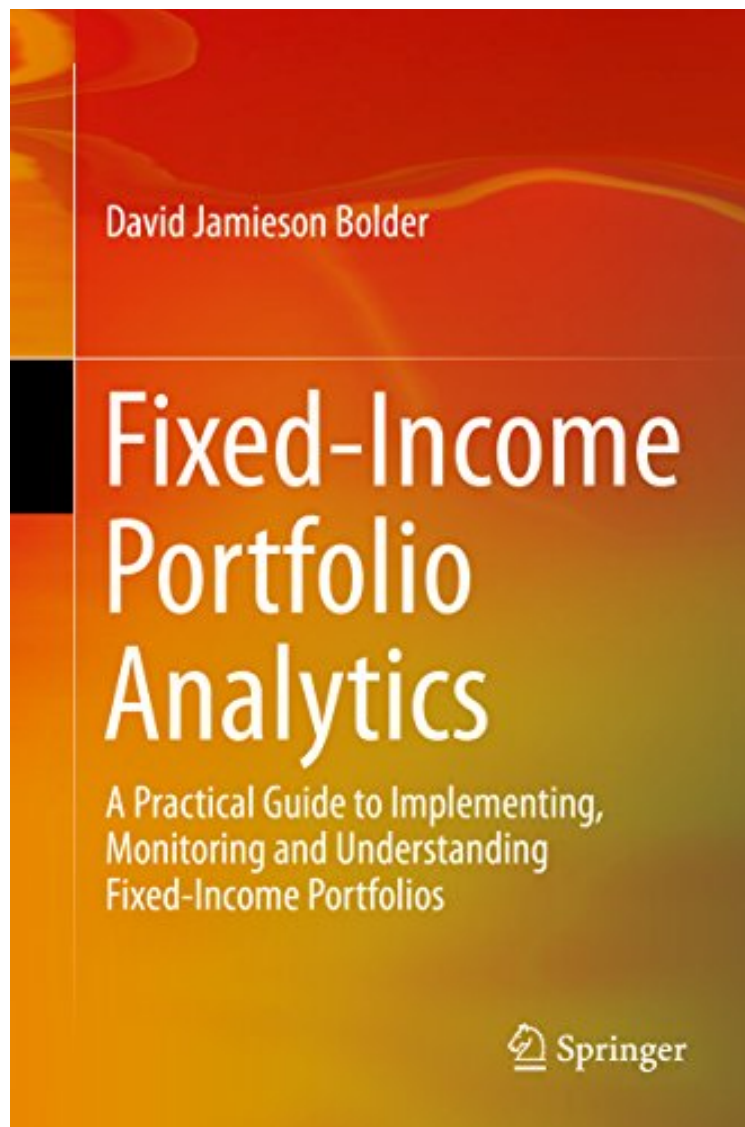


(Mobile ebook) Fixed-Income Portfolio Analytics: A Practical Guide to Implementing, Monitoring and Understanding Fixed-Income Portfolios

Fixed-Income Portfolio Analytics: A Practical Guide to Implementing, Monitoring and Understanding Fixed-Income Portfolios

David Jamieson Bolder

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Modelling a term structure of interest rates is by no means an easy task; accuracy of the results can only be confirmed when you reach the time horizon for which you had predicted the interest rates. This is one reason the author speaks of constantly validating the results against the actual market returns and to make any corrections in the assumptions upon which the model was built. The book explains this oddity in modelling for interest rates at the very beginning and then moves forward to delve deeper into various blocks that as a whole make up the model. The author gives you a glimpse into the model that has built at the BIS - Bank of International Settlements to manage Fixed-Income portfolios that allows measuring and determining risks and returns (rewards). No one model is perfect therefore as a money manager you would get enough information from the author's book to put you in a position to either built a similar model from scratch or to modify any existing model you may already have at your disposal. However one point you must keep at the back of your mind while modelling interest rate term structures is that nothing can be said with certainty about any future event. There is always a shadow of doubt which we are able to diminish thus coming ever closer to our elusive goal of proclaiming "theory of possibility" that in contrast to "theory of probability".
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The book offers a detailed, robust, and consistent framework for the joint consideration of portfolio exposure, risk, and performance across a wide range of underlying fixed-income instruments and risk factors. Through extensive use of practical examples, the author also highlights the necessary technical tools and the common pitfalls that arise when working in this area. Finally, the book discusses tools for testing the reasonableness of the key analytics to help build and maintain confidence for using these techniques in day-to-day decision making. This will be of keen interest to risk managers, analysts and asset managers responsible for fixed-income portfolios.

From the Back Cover
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