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Descrizione fisica	1 online resource (XVII, 204 p. 79 illus., 7 illus. in color.)
Disciplina	658.15
Soggetti	Capital market Business enterprises—Finance Banks and banking Risk management Economics, Mathematical Capital Markets Business Finance Banking Risk Management Quantitative Finance
Lingua di pubblicazione	Inglese
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Livello bibliografico	Monografia
Nota di contenuto	Introduction -- The Time Value of Money -- The Flat Yield Curve Concept -- The Term Structure of Interest Rate -- Spread Analysis -- Different Fixed Income Instruments -- Fixed Income Benchmarks -- Convertible -- Appendix. .
Sommario/riassunto	This book analyses and discusses bonds and bond portfolios. Different yields and duration measures are investigated. The transition from a single bond to a bond portfolio leads to the equation for the internal rate of return. Its solution is analyzed and compared to different approaches proposed in the financial industry. The impact of different yield scenarios on a model bond portfolio is illustrated. Market and credit risk are introduced as independent sources of risk. Different concepts for assessing credit markets are described. Lastly, an

overview of the benchmark industry is offered and an introduction to convertible bonds is given. This book is a valuable resource not only for students and researchers but also for professionals in the financial industry. .
