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Titolo	Fixed-Income Portfolio Analytics : A Practical Guide to Implementing, Monitoring and Understanding Fixed-Income Portfolios / / by David Jamieson Bolder
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Nota di bibliografia	Includes bibliographical references and indexes.
Nota di contenuto	What Is Portfolio Analytics?- From Risk Factors to Returns: Computing Exposures A Useful Approximation Extending Our Framework The Yield Curve: Fitting Yield Curves Modelling Yield Curves Performance: Basic Performance Attribution Advanced Performance Attribution Traditional Performance Attribution Risk: Introducing Risk Portfolio Risk Exploring Uncertainty in Risk Measurement Risk and Performance: Combining Risk and Return The Ex-Post World Appendix: Some Mathematical Background A Few Thoughts

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	on Optimization Index.
Sommario/riassunto	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.