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	Autore	Colin Andrew
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	Nota di contenuto	Fixed Income Attribution; Contents; Preface; Acknowledgements; A Note on Notation; PART I: CONCEPTS OF ATTRIBUTION; 1 Attribution in the Investment Process; 1.1 Introduction; 1.2 The problem; 1.3 Adding value to portfolios; 1.4 Skill in investment; 1.4.1 Luck; 1.4.2 Skill; 1.5 Picking the good from the bad; 1.6 Insight from attribution; 1.7 Example; 1.8 Living without attribution; 1.9 Why is attribution difficult?; 1.10 What does this book not cover?; 1.11 What are we aiming for?; 2 Calculation of Returns; 2.1 Introduction; 2.2 Getting it right; 2.3 Rate of return
		2.4 Linking performance over multiple intervals2.5 Performance of single securities in the presence of cash flows; 2.6 Performance of portfolios without cash flows; 2.7 Performance of portfolios with cash flows; 2.8 Portfolio cash flow assumptions; 2.9 Example 1; 2.10 Performance contribution; 2.11 Bringing it all together; 2.12 The effects of futures on performance; 2.13 Short position; 2.14 Example 2: Some

Sommario/riassunto	Fixed income attribution is by its very nature a complex and mathematically demanding topic, and there is little information available on this area. Fixed Income Attribution has been written to fill this tremendous void. This comprehensive resource contains both theoretical and practical information about running and understanding fixed income attribution, including the mathematics of attribution, practical limitations, benchmarks, presentation tools, and choosing and running an attribution system. Filled with insightful examples and expert advice, Fixed Income Attribution is the