



The Advanced Fixed Income and Derivatives Management Guide (The Wiley Finance Series)

Saied Simozar

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A highly-detailed, practical analysis of fixed income management

The Advanced Fixed Income and Derivatives Management Guide provides a completely novel framework for analysis of fixed income securities and portfolio management, with over 700 useful equations. The most detailed analysis of inflation linked and corporate securities and bond options analysis available; this book features numerous practical examples that can be used for creating alpha transfer to any fixed income portfolio. With a framework that unifies back office operations, such as risk management and portfolio management in a consistent way, readers will be able to better manage all sectors of fixed income, including bonds, mortgages, credits, and currencies, and their respective derivatives, including bond and interest rate futures and options, callable bonds, credit default swaps, interest rate swaps, swaptions and inflation swaps. Coverage includes never-before-seen detail on topics including recovery value, partial yields, arbitrage, and more, and the companion website features downloadable worksheets that can be used for measuring the risks of securities based on the term structure models.

Many theoretical models of the Term Structure of Interest Rates (TSIR) lack the accuracy to be used by market practitioners, and the most popular models are not mathematically stable. This book helps readers develop stable and accurate TSIR for all fundamental rates, enabling analysis of even the most complex securities or cash flow structure. The components of the TSIR are almost identical to the modes of fluctuations of interest rates and represent the language with which the markets speak.

- Examine unique arbitrage, risk measurement, performance attribution, and replication of bond futures
- Learn to estimate recovery value from market data, and the impact of recovery value on risks
- Gain deeper insight into partial yields, product design, and portfolio construction
- Discover the proof that corporate bonds cannot follow efficient market hypothesis

This useful guide provides a framework for systematic and consistent management of all global fixed income assets based on the term structure of rates. Practitioners seeking a more thorough management system will find solutions in *The Advanced Fixed Income and Derivatives Management Guide*.



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