

Professional Perspectives on Fixed Income Portfolio Management, Volume 1, // 9781883249779 // 266 pages // Frank J. Fabozzi // John Wiley & Sons, 2000 // 2000

Professional Perspectives on Fixed Income Portfolio Management, Volume 4. Frank J. Fabozzi. 5.0 out of 5 stars 2. FRANK HAGENSTEIN is Head of Credit Fund Management at Union-Investment, Germany. DR. TIM BANGEMANN is a Government Bond Trader at UBS Warburg, London. Product details. Measurement on Fixed-Income Portfolios 293 9.1 Return Measures 293 9.1.1 Arithmetic Rate of Return 293 9.1.2 Geometric Rate of Return 294 xi Contents 9.2 Risk-Adjusted Performance Evaluation 295 9.2.1 Absolute Risk-Adjusted Performance Evaluation 296 9.2.2 Relative Risk-Adjusted Performance Evaluation 299 9.3 Application of Style Analysis to Performance Evaluation. Philippe Priaulet is a fixed-income strategist in charge of derivatives strategies for HSBC. His expertise is related to fixed-income asset management and derivatives pricing and hedging, and his research has been published in leading academic and practitioners' journals. As such, this book can be of interest to both students and professionals from the banking industry. Build a fixed income portfolio that will weather volatility and instability Designing a fixed income portfolio is an essential skill of any investment manager or advisor. This book outlines the critical components to successfully navigate through stable and turbulent markets, using real-life lessons from a seasoned institutional asset manager. The first section includes commentary on the changing fixed income market and overall economy, while the second section outlines the processes to navigate these ever-evolving markets including portfolio construction, the Federal Reserve, credit analysis Handbook of Global Fixed Income Calculations by Dragomir Krgin. Managing a Corporate Bond Portfolio by Leland E. Crabbe and Frank J. Fabozzi. Real Options and Option-Embedded Securities by William T. Moore. Capital Budgeting: Theory and Practice by Pamela P. Peterson and Frank J. Fabozzi. The Exchange-Traded Funds Manual by Gary L. Gastineau. Professional Perspectives on Fixed Income Portfolio Management, Volume 3 edited. by Frank J. Fabozzi. Frank J. Fabozzi, Steven V. Mann, and Moorad Choudhry. Professional Perspectives on Fixed Income Portfolio Management, Volume 4 edited. by Frank J. Fabozzi. Handbook of European Fixed Income Securities edited by Frank J. Fabozzi and Moorad Choudhry. Build a fixed income portfolio that will weather volatility and instability Designing a fixed income portfolio is an essential skill of any investment manager or advisor. This book outlines the critical components to successfully navigate through stable and turbulent markets, using real-life lessons from a seasoned institutional asset manager. Author Information Sean P. Simko is the Head of Fixed Income Portfolio Management at SEI, and a sought-after expert on fixed income investing and the financial markets. He leads a team of investment professionals responsible for research, analysis, implementation, and ongoing portfolio management of over \$7 billion of fixed income strategies.