

Demystifying Fixed Income Analytics

A Practical Guide

Demystifying Fixed Income Analytics

Kedar Nath Mukherjee



This book discusses important aspects of fixed income securities in emerging economies.

Key features

- Clarifies all conceptual and analytical aspects of fixed income securities and bonds, and covers important interest rate and credit derivative instruments in a simple and practical way.
- Examines topics such as classifications of fixed income instruments; related risk-return measures; yield curve and term structure of interest rates; interest rate derivatives (forwards, futures and swaps), credit derivatives (credit default swaps); and trading strategies and risk management.
- Provides step-by-step explanation of fixed income products by including real-life examples, scenarios and cases, especially in the context of emerging markets.
- Presents consistent reference of actual market practices to make the chapters practice oriented while maintaining a lucid style complemented by adequate reading inputs and clear learning outcomes.
- Includes complete solutions of numericals and cases for all chapters as an eResource on the Routledge website to aid understanding.

The book will serve as a ready guide to both professionals from banking and finance industry (fixed income/bond dealers; fund/investment/portfolio managers; investment bankers; financial analysts/consultants; risk management specialists), and those in academia, including students, research scholars, and teachers in the fields of business management, banking, insurance, finance, financial economics, business economics, and risk management.

Kedar Nath Mukherjee is Assistant Professor at the National Institute of Bank Management, Pune, Maharashtra, India. He has extensive experience in providing training to senior and middle-level executives in treasury and risk management departments of commercial, investment, and cooperative banks, primary dealers, insurance companies, pension funds, public sector undertakings, corporate treasuries, etc., on the topics of fixed income securities, bond portfolio management, investment management, risk management, and financial derivatives. Besides professional training, he also teaches courses in PGDM programmes and undertakes consultancy activities. He has published research papers in various journals, and the monograph *Fixed Income Securities: Valuation, Risk and Risk Management*.

BANKING / BUSINESS ECONOMICS / ECONOMICS / FINANCE / BUSINESS MANAGEMENT

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