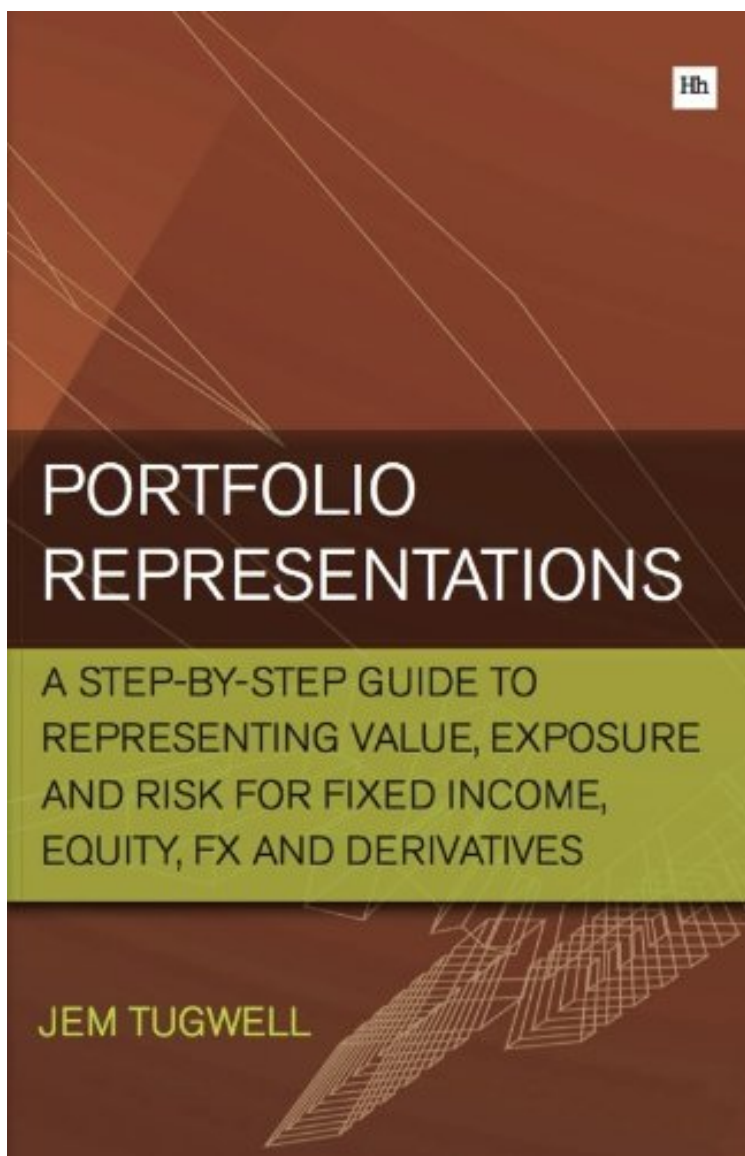


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Portfolio Representations: A step-by-step guide to representing value, exposure and risk for fixed income, equity, FX and derivatives

Jem Tugwell

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This book provides a practical and sophisticated insight into each financial asset type, and how the different risks and exposures they involve should be most accurately combined and represented in a portfolio. The financial issues facing the world since the late 2000s have provided the asset management community with a brutal reminder of the importance of having genuine knowledge of portfolio structures and the risks embedded within them. More so than ever, fund managers need a clear and consistent way of separating value from exposure in their portfolios, allowing a complete 'look-through' to the real risks contained in derivatives and pooled/structured products. Equally, as fund managers are driven to find risk-adjusted rather than just raw returns, it is imperative that risk measures and the understanding derived from them are applied to the entirety of a portfolio, as opposed to just particular asset classes or sections. This book, written by hugely experienced investment expert Jem Tugwell, provides a practical and comprehensive solution. Written in plain English and carefully structured to be easy to use, this is the definitive guide to accurately and quickly representing value in financial portfolios of every complexity. Taking the reader through each asset type in turn, with detailed workings and explanations, it is the most lucid and helpful professional guide yet written on the subject - and something no one working in this area can afford to be without.

About the Author Jem Tugwell is a specialist investment management consultant, focusing on institutional investment management strategy and analytics. Jem's analytical focus involves how to represent different asset classes inside portfolios, the separation of value and exposure, as well as pricing models and risk measurement across all asset classes and their associated derivatives. His commercial expertise is applied in assisting Asset Management firms to develop and apply these analytical techniques in order to gain a competitive edge, based on clear market differentiation and the ability to deliver superior returns. Jem's 20-year track record in the investment management sector includes founding a successful multi-million pound software business, identifying an opportunity for a new generation of buy-side asset management solutions. He is a founding director of Jem Tugwell Associates.
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