



Implementation of a Performance Attribution System in a Funds Management Company

By Marc Vogel

Diplom.De Mrz 2005, 2005. Taschenbuch. Book Condition: Neu. 210x148x10 mm. This item is printed on demand - Print on Demand Titel. Neuware - Master's Thesis from the year 2004 in the subject Business economics - Investment and Finance, grade: 1,0, Hogeschool Zeeland (unbekannt), language: English, abstract: Inhaltsangabe:Introduction: Within this thesis fundamentals of performance attribution are treated as well as the practical implementation of such a system. However, for many people who already asked to receive a copy of this work, the most important part will be the analysis of the (partly internet based) questionnaire revolving around performance attribution. The theoretical part contains the fundamentals of portfolio theory and the constructive CAPM, followed by basics of portfolio management. Next topics are the estimation of risk and performance for investment portfolios. The finishing touch is done by introduction of performance attribution theories handling both, equity and bond attribution. Within the practical part a short analysis of the affected asset management company is performed, accompanied by research of performance presentation. A questionnaire has been sent to 80 non-banks of the German HDAX index as well as to all members of the BVI. Furthermore an internet based version of the questionnaire has been introduced...



READ ONLINE
[4.33 MB]

Reviews

Certainly, this is actually the very best job by any author. It really is rally exciting through studying time. You may like how the blogger write this pdf.

-- **Rudolph Jones MD**

Completely essential go through ebook. I was able to comprehended almost everything using this created e pdf. You will not sense monotony at anytime of your time (that's what catalogs are for relating to if you request me).

-- **Timothy Schulist**

Other Books



Shadows Bright as Glass: The Remarkable Story of One Man's Journey from Brain Trauma to Artistic Triumph

Free Press. Hardcover. Book Condition: New. 1439143102 SHIPS WITHIN 24 HOURS!! (SAME BUSINESS DAY) GREAT BOOK!!.



Sarah's New World: The Mayflower Adventure 1620 (Sisters in Time Series 1)

Barbour Publishing, Inc., 2004. Paperback. Book Condition: New. No Jacket. New paperback book copy of Sarah's New World: The Mayflower Adventure 1620 by Colleen L. Reece. Sisters in Time Series book 1. Christian stories for girls. Sisters in Time Series. Age 8-12,...



Six Steps to Inclusive Preschool Curriculum: A UDL-Based Framework for Children's School Success

Brookes Publishing Co. Paperback. Book Condition: new. BRAND NEW, Six Steps to Inclusive Preschool Curriculum: A UDL-Based Framework for Children's School Success, Eva M. Horn, Susan B. Palmer, Gretchen D. Butera, Joan A. Lieber, How can inclusive early educators plan and deliver...



My Friend Has Down's Syndrome

Barron's Educational Series Inc., U.S. Paperback. Book Condition: new. BRAND NEW, My Friend Has Down's Syndrome, Jennifer Moore-Mallinos, Younger children are normally puzzled when they encounter other kids who suffer from Down's Syndrome. Here is a heartwarming and reassuring story of how an...



Dom's Dragon - Read it Yourself with Ladybird: Level 2

Penguin Books Ltd. Paperback. Book Condition: new. BRAND NEW, Dom's Dragon - Read it Yourself with Ladybird: Level 2, Mandy Ross, One day, Dom finds a little red egg and soon he is the owner of a friendly dragon called Glow! But...



Very Short Stories for Children: A Child's Book of Stories for Kids

Paperback. Book Condition: New. This item is printed on demand. Item doesn't include CD/DVD.