



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...



Reviews

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