Advanced Portfolio Attribution Analysis

By Carl Bacon (ed)

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A new multi-contributor title presenting you with a complete range of perspectives on the very latest research, new ideas and current approaches to portfolio return and risk attribution, providing you with key information about the investment decision-making process.

This is the only book specifically focused on performance attribution, a technique used to quantify the excess return of a portfolio against its benchmark and to explain performance in terms of active investment management decisions. It presents the various models that analysts use to breakdown and quantify how a portfolio is performing which will help you to understand why your portfolio behaves the way it does.

Aimed at advanced practitioners, this book will provide you with a clearer understanding of your investments and will, crucially, help you identify if and where you are getting value from your portfolio.

There has been rapid change in this field over recent years and this book covers all the hot topics such as:

- Yield Curve Decomposition
- Multi-currency Attribution
- VAR Attribution
- Combining risk and return attribution
- How to choose an attribution system
- Multi-level attribution
- Attribution for derviativesRecommended for performance, risk and attribution analysts, risk managers, heads of compliance, portfolio managers, fund managers, investment consultants, pension fund trustees and consultants, investment directors and quantitative analysts.

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Carl Bacon is non-executive chairman of StatPro. StatPro develops and markets specialist middle office reporting software to the asset management industry. Carl also runs his own consultancy business providing advice to asset managers on various risk and performance measurement issues.

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