



Investment Performance Measurement

By Bruce J. Feibel

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Many investment books include a chapter or two on investment performance measurement or focus on a single aspect, but only one book addresses the breadth of the field. *Investment Performance Measurement* is a comprehensive guide that covers the subjects of performance and risk calculation, attribution, presentation, and interpretation. This information-packed book covers a wide range of related topics, including calculation of the returns earned by portfolios; measurement of the risks taken to earn these returns; measurement of the risk and return efficiency of the portfolio and other indicators of manager skill; and much more. By reviewing both the concepts of performance measurement and examples of how they are used, readers will gain the insight necessary to understand and evaluate the management of investment funds. *Investment Performance Measurement* makes extensive use of fully worked examples that supplement formulas and is a perfect companion to professional courses and seminars for analysts.

Bruce J. Feibel, CFA, is Product Manager at Eagle Investment Systems, an investment management software provider located in Newton, Massachusetts. He is responsible for overseeing the development of Eagle's investment performance measurement, attribution, and AIMR/GIPS compliance software. Prior to joining Eagle, Mr. Feibel was a principal at State Street Global Advisors. He earned his BS in accounting from the University of Florida.

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Editorial Review

From the Back Cover

Investment performance measurement is the quantification of the results achieved by an investment program. Understanding performance measurement is vital for anyone who participates in the investment process. Investment Performance Measurement is a comprehensive and integrated survey of the steps taken to measure performance as well as a reference guide to the calculation and interpretation of the various risk and return statistics commonly encountered by anyone responsible for selecting, monitoring, and evaluating the performance of investment managers.

Written in a clear and accessible style, with each concept developed through fully worked examples, this book is a valuable guide that provides you with critical insights into many areas of this important step in the investment management cycle.

This straightforward and well-rounded resource provides a step-by-step guide to the processes used by practitioners to analyze the performance of an investment portfolio.

Topics include:

- Calculation of the returns earned by portfolios and portfolio managers
- Measurement of the risks taken to earn these returns
- Measurement of the risk and return efficiency of a portfolio
- Attribution of value added over the benchmark to management decisions
- Presentation and interpretation of returns calculated using industry standards

Filled with in-depth spreadsheet examples, Investment Performance Measurement gives you all the information you'll need to understand and implement the techniques used to measure the performance of an investment.

About the Author

BRUCE J. FEIBEL, CFA, is the Product Manager of Performance Measurement Technology at Eagle Investment Systems, an investment management software provider located in Newton, Massachusetts. Prior to joining Eagle, Feibel was a principal at State Street Global Advisors. He earned a BS in accounting from the University of Florida.

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