



Investment Performance Attribution

David Spaulding

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Investment Performance Attribution provides an overview of the various analytical techniques that can be used to evaluate the performance of a portfolio, in particular the excess return (also known as “active return” or “alpha”) above (or below) the benchmark. A proper attribution tells us what caused the excess return, or where value was added or subtracted as a result of a manager’s decisions. Knowing this tells the manager and client how well the portfolio did and for what reasons (both intentional and unintentional), what worked and what didn’t, and validates or invalidates the investment strategies and methods used.

This high-level book is filled with mathematical formulas and tables. However, the math is presented in as simple a fashion as possible, and the prose is clear, concise, and conversational. (His previous book was praised for its simple, straightforward style.) The book is comprehensive in its coverage of the variety of forms of attribution, including equity, fixed income, geometric, arithmetic, global, and others. The book details several models to measure the effects of actions and shows how different attribution models can yield different results. The author, through his “Three Laws of Attribution,” also guides the reader in choosing the appropriate attribution model.

Investment Performance Attribution includes a discussion about how money managers, plan sponsors, investment consultants, and clients can use attribution to improve monitoring and control and also get better results. The book closes with a quick look into the future of the ever evolving field of attribution: setting standards, attribution and hedge funds, and other issues.

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