



Investment Performance Measurement: Evaluating and Presenting Results

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Praise for Investment Performance Measurement

"This volume contains the insights of more than fifty prominent authorities on performance measurement. It is a must-have, must-read book for anyone involved in measuring, analyzing, or explaining investment results."

—John Schlifske, CFA,

President and Chief Executive Officer, Russell Investments

"Investment Performance Measurement: Evaluating and Presenting Results should be required reading for investors as well as investment performance professionals. This collection conveniently brings together some of the definitive texts on performance and risk analysis that are core to the investment profession."

—Frances Barney, CFA,

Managing Director, BNY Mellon Asset Servicing Performance & Risk Analytics

"It is vitally important that performance analysts remain well versed in the academic work that has been published in their field. This book is unique in that it assembles some of the most important papers in the field of performance measurement into one volume. This book should be read by all performance analysts who are serious about advancing in their field."

—Neil Riddles, CFA, CIPM,

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Editorial Review

From the Inside Flap

Over the past two decades, the importance of measuring, presenting, and evaluating investment performance results has dramatically increased. With the growth of capital market data services, the development of quantitative analytical techniques, and the widespread acceptance of Global Investment Performance Standards (GIPS®), this discipline has emerged as a central component of effective asset management and, thanks in part to the Certificate in Investment Performance Measurement (CIPM) program, has become a recognized area of specialization for investment professionals.

That's why *Investment Performance Measurement: Evaluating and Presenting Results*—the second essential title in the CFA Institute *Investment Perspectives* series—has been created. CFA Institute has a long tradition of publishing content from industry thought leaders, and now this new collection offers unparalleled guidance to those working in the rapidly evolving field of investment management.

Drawing from the Research Foundation of CFA Institute, the *Financial Analysts Journal*, CFA Institute Conference Proceedings Quarterly, CFA Magazine, and the CIPM curriculum, this reliable resource taps into the vast store of knowledge of some of today's most prominent thought leaders—from industry professionals to respected academics—who have focused on investment performance evaluation for a majority of their careers.

Divided into five comprehensive parts, this timely volume opens with an extensive overview of performance measurement, attribution, and appraisal. Here, you'll become familiar with everything from the algebra of time-weighted and money-weighted rates of return to the objectives and techniques of performance appraisal.

After this informative introduction, *Investment Performance Measurement* moves on to:

- Provide a solid understanding of the theoretical grounds for benchmarking and the trade-offs encountered during practice in Part II: Performance Measurement
- Describe the different aspects of attribution analysis as well as the determinants of portfolio performance in Part III: Performance Attribution
- Address everything from hedge fund risks and returns to fund management changes and equity style shifts in Part IV: Performance Appraisal
- Recount the history and explain the provisions of the GIPS standards—with attention paid to the many practical issues that arise in the course of its implementation—in Part V: Global Investment Performance Standards

Filled with invaluable insights from more than fifty experienced contributors, this practical guide will enhance your understanding of investment performance measurement and put you in a better position to present and evaluate results in the most effective way possible.

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About the Author

Philip Lawton, PhD, CFA, CIPM, heads the Certificate in Investment Performance Measurement (CIPM) program at CFA Institute. His previous experience includes serving as vice president at State Street Analytics, where he supported the investment consulting firms that belong to the Independent Consultants Cooperative, and at Citibank, where he headed U.S. performance measurement in Worldwide Securities Services. Lawton is a frequent speaker on institutional investing and performance measurement at industry conferences.

Todd Jankowski, CFA, is Director of Curriculum Development for the Certificate in Investment Performance Measurement (CIPM) program at CFA Institute. Prior to joining CFA Institute, he was head of investment research in the Wealth Management division of Northwestern Mutual Life Insurance Company, where he had earlier held investment management positions in the Retail Advisory and Institutional Private Placement divisions.

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Harley Fabry:

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Lester Jaworski:

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