



## Mastering Attribution in Finance: A practitioner's guide to risk-based analysis of investment returns (Financial Times Series)

By Andrew Colin

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**Mastering Attribution in Finance: A practitioner's guide to risk-based analysis of investment returns (Financial Times Series)** By Andrew Colin

*Mastering Attribution in Finance* is a comprehensive guide to how attribution is used in equity and fixed income markets.

Attribution in finance is a key investment and asset management process used in managed funds. A managed fund uses appropriate financial tools to make sure that the fund's value is maintained or increased. Attribution tools are used to analyse why a portfolio's performance differs from a benchmark. The difference between the portfolio return and the benchmark return is known as the active return.

As with all *Mastering* titles, this book is written by an expert in the field. It will show you how to:

- Understand how attribution is used in equity and fixed income markets
- Improve your knowledge of the mathematics used in performance and attribution
- Assess in greater detail the effects top-down attribution and attribution on specific types of fixed income security
- Broaden your awareness of performance and return

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### Editorial Review

From the Back Cover

'... a book that brings together the details of attribution, blending both detailed theoretical concepts and practical examples. A must have for any attribution specialist.'

*Andrew Kophamel CFA, CIPM, FRM*

*Head of Performance, Asia Pacific, Aberdeen Asset Management*

Attribution in finance is a key investment and asset management process used in managed funds. It measures which investment decisions about the portfolio's underlying risks worked and which did not, therefore allowing the fund manager to take remedial action if necessary. Attribution is critical business intelligence for anyone involved in selecting, managing or marketing investments.

*Mastering Attribution in Finance:*

- Presents the key concepts behind portfolio returns for equities and fixed income
- Explains the sources of risk that drive fixed income security returns
- Describes the practical aspects of attribution and the tools used in attribution reporting
- Introduces important approaches such as Brinson attribution, the Campisi model, duration attribution, the Tim Lord model, the Karnosky-Singer attribution model, and parametric and non-parametric yield curve attribution

About the Author

**Andrew Colin** is a leading authority in the field of investment performance attribution. He's worked at Citigroup, the Commonwealth Bank, Zurich Investment Management, JP Morgan, StatPro and Queensland University of Technology. He's also managed many consulting projects in defence and applied statistics.

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**Julia Hayes:**

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