

Fixed income performance attribution using the Campisi model case study PT XYZ

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Abstrak

The growing interest in bonds has created a need for a method to evaluate performance of bond portfolios. The method of evaluation is called fixed income performance attribution. This paper will present fixed income performance attribution using the Campisi Model, how to use it and how to analyze the results. PT XYZ, a professional fund managing company, will be used for the test case.