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Titolo	Multi asset class investment strategy [[electronic resource] /] / Guy Fraser-Sampson
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ISBN	1-119-20916-1 1-280-51910-X 9786610519101 0-470-03389-4
Descrizione fisica	1 online resource (322 p.)
Collana	The Wiley Finance Series
Disciplina	332.6
Soggetti	Portfolio management Investment analysis Institutional investments Risk Investments
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Investment strategy -- Multi asset class investing -- Risk -- How to define risk -- How to calculate risk -- Quoted equity -- Hedge funds -- Private equity -- Property -- LDI and portable alpha : rival strategies? -- Liquidity -- Portfolio performance.
Sommario/riassunto	The book explains that instead of asset allocation being set in an isolated and arbitrary fashion, it is in fact the way in which specific hurdle investment returns can be targeted, and that this approach is already in use in the US (and has been for many years). It involves extended and detailed financial analysis of various asset class returns and proposes a five-asset class approach for future use. Opening with a study of the historic asset allocation practice of UK pension funds, the book shows how the current approach has led to the present funding crisis. It goes on to compare and cont