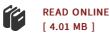




Effect of Fund Size on the Performance of Mutual Funds

By Abbasi, Majid

Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | Empirical evidence from Iran | Mutual Fund is one of the most important mechanisms for indirect investment in financial markets, which provides better conditions in terms of risk and return, especially for amateur investors. This research examined the effect of fund size on the performance of Iranian mutual funds. The research was carried out on all Iranian mutual funds during 2007 to 2011. There are several aspects and dimensions in evaluating the performance of mutual funds, but this study focused on five aspects: namely Sharpe measure; Jensen differential measure; Treynor measure; Sortino measure and Information measure. Correlation coefficients between all the parameters were computed to assess the degree of relationship between fund size and performance of mutual funds. The findings highlighted no significant relationship between fund size and performance, whether Fixed Income Instruments or Big and Small Cap Stock mutual funds. | Format: Paperback | Language/Sprache: english | 60 pp.



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