Applied Financial Economics Letters ›
Volume 2, 2006 - Issue 5

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Mutual fund performance and benchmark choice: the Spanish case

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Pages 317-321 | Published online: 02 Feb 2007

Cite this article https://doi.org/10.1080/17446540600675590

Abstract

This study deals with the relevance of benchmark choice for mutual fund performance behaviour, completing previous research on the Spanish Mutual Fund Market. Using Jensen's and Treynor–Mazuy's measures, the study highlights the relevance of style analysis for benchmark election in order to evaluate fund managers.

Acknowledgements

The auth y Juan Carlos R Sainz was visiting a y grateful for all bomans, from ponsibility of the au

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