



Indian Institute of Management Kozhikode

Case Study

IIMK/CS/130/FIN/2020/11

March 2020

Performance of performance measures for a derivatives portfolio (A)

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ABSTRACT

What happens to the classical performance measures (Jensen's Alpha, Sharpe and Treynor Ratios) when we use them to measure the performance of a simple derivatives portfolio? What is the upside potential ratio and how does that compare with the standard measures? Help your client to answer his questions related to the above issues.

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