EVALUATION OF INVESTMENT PORTFOLIOS BASED ON THE METHODOLOGY OF SHARPE APPLIED ON INVESTMENT FUNDS IN JORDAN

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ABSTRACT
This research focuses on the assessment of the performance of investment portfolios and how to choose investment portfolio which is important for the investor on an investment in a portfolio of investment funds operating in Jordan, using Sharpe scale, and to assess the research data used from three funds for the period between 2007 and 2011 to.

The performance comparison for investment funds of three Jordanian commercial banks, and composition methods of investment funds, and its performance in the stock markets, and the role of the supervisory director in the performance of investment funds.

After COMPARISON BETWEEN INVESTMENT FUNDS using Sharpe scale in the classification and selection of the best investment funds, which is a famous methodology in this area, it was found that the Arab Bank Fund has the best performance of returns compared to the market and other funds that achieves the best results, and that its performance was acceptable during financial crises, particularly recent global crisis. This research was done in Amman stock exchange market.

KEYWORDS: investment, financial crises.

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