Portable Alpha Theory and Practice: What Investors Really Need to Know
Sabrina Callin, Bill Gross (Foreword by)

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DESCRIPTION

As an original innovator of the portable alpha concept, PIMCO has been managing an increasing number of different portable alpha strategies for investors since 1986. And now, with Portable Alpha Theory and Practice, the PIMCO team shares their extensive experiences with you. Filled with in-depth insights and expert guidance, this reliable resource provides an informative look at portable alpha and key related concepts, as well as detailed discussion on the many ways it can be applied in real-world situations.

ABOUT THE AUTHOR

Sabrina C. Callin, CFA, CPA, is an Executive Vice President and head of the StocksPLUS product management team responsible for PIMCO's global portable alpha–based equity business. Ms. Callin is joined in authoring this book by a number of colleagues with deep expertise in key areas associated with the portable alpha investment application, and who have, on average, more than eighteen years of investment experience. PIMCO currently manages over $55 billion in integrated portable alpha strategies and is generally credited with being an original innovator of the concept.