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Opening the Winter issue with a discussion of the challenges equity investors face, such as understanding markets, evaluating economic trends, and forecasting market moves. In many countries, an additional challenge is understanding government efforts to influence markets and stock prices. Blitzer’s commentary examines the U.S. and Chinese markets to explore the impact of government efforts to boost stock prices. Fisher, Shah, and Titman compare fundamental index strategies with strategies that start with the market index and then tilt toward stocks with a high fundamental-to-price ratio. They find that the tilt strategies have similar return, volatility, and turnover as the corresponding fundamental index but with higher information ratios and lower tracking error. Klement uses a dataset of 1,140 global liquid absolute return–oriented mutual funds to analyze the performance of this new class of mutual funds and finds that once performance is corrected for systematic market factors, the average alpha is negative for all subcategories.

Bryan and DePledge analyze actively managed mutual funds in relation to their respective indexes in an attempt to identify which type of investment may be the best long-term wealth accumulation strategy, with a focus on evaluating an investor's options in preparing for retirement. Curcio, Anderson, and Guirguis evaluate U.S. Treasury and real estate-indexed leveraged-inverse exchange-traded funds (LIETFs), mortgage-based put options and real estate futures as risk hedges in publicly traded mortgage portfolios under conditions of large and rapid interest rate increases. Renshaw reflects on the finding that since mid-2012 the allocation to the financials sector in typical low-volatility portfolios has doubled in most markets and is now the largest sector allocation. He asks the question, “Where have all the utilities gone?” Aditya and Desai study the pricing efficiency and price discovery process using autoregressive analysis and a vector error correction model (VECM) and conclude that the Indian exchange-traded fund market displays a lack of price efficiency.

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