

Comparative analysis and ranking performance of investment funds

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Abstract In this study we have tried to comparative analysis and ranking performance of investment funds in the Tehran stock exchange by measures based on modern theory (containing sharp and Jensen index). For this purpose the data related to 14 investment funds whit 36 venture investment fund examined during the period 1389-1394. In this study ,excel software was used to compute data and rank investment funds. Research hypothesis were analyzed through means comparison test in eviews9 software. The results of this study show that evaluating the performance of investment funds (by using sharp and Jensen index) offers different ranking of funds. For this reason that, the average yield of investment funds (based on Jensen index) is very close to market efficiency so the results of study ,recognize that using Jensen index is more favorable than sharp index **Keywords:** modern theory, ranking of investment funds, evaluation index

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