



Advanced Performance Measurement & Attribution Masterclass

6 CPD HOURS

Overview

This Masterclass focuses on risk and advanced attribution. It will also look at attribution for derivatives. Following a highly interactive small-group format, Carl will guide participants through a wide range of return calculation and attribution issues.

This workshop will be of interest to anyone involved in performance measurement, portfolio management, equity and fixed income analysis, reporting, investment sales and marketing, risk management or compliance.

Pre-requisite

Participants will be required to have a basic knowledge of how to use Excel spreadsheets. If possible participants should bring their own laptop with Excel loaded.

Attendees will be asked to work in teams of two or three on Excel based practical exercises.

Learning Outcome

What you will learn in this course:

1. Understand the various type of risks in asset management
2. Ascertain why risk measurement and management are important and what the measures mean
3. Discern the role of attribution, the challenges in getting it right, and how it should be used
4. Describe the various ratios and indexes in risk-adjusted measures for hedge fund
5. Understand advanced and multi-currency attribution
6. Understand the differences and difficulties of derivatives attribution

Programme Code: P180808PMI

Skills Category: E. Investment & Financial Management

Skills Competency: Attribution Analysis

Proficiency Level: 4



IBF-FTS Funding

This programme is recognised under the Financial Training Scheme (FTS) and is eligible for FTS claims subject to all eligibility criteria being met. For more information please visit [IBF Website](#).

Please note that in no way does this represent an endorsement of the quality of the training provider and programme. Participants are advised to assess the suitability of the programme and its relevance to participants' business activities or job roles.

The FTS is available to eligible entities based on the prevalent funding eligibility, quantum and caps. FTS claims may only be made for recognised programmes with specified validity period.

Course Methodology

- Class-based presentation
- Interactive small group discussion
- Hands-on exercise

Who Should Attend

- Professionals with CIPMs
- Pension Fund Trustees
- Compliance or Operations Staff
- Performance or Risk Analysts
- Portfolio Managers

Speaker's Profile



Carl Bacon is a founding member of Global Investment Performance Standards (GIPS), having forged a successful career in the asset management industry.

He was Vice President Head of Performance at JP Morgan Investment Management Inc. (Europe), worked at F&C Investment Management Ltd. as Director of Risk Control and Performance, and before was Head of Performance for Royal Insurance Asset Management.

Carl was part of the establishment of the Investment Performance Council (IPC) that was set up in 1999 as a think tank for performance measurement. Carl is chair of the GIPS Executive Committee, chair of the Verification/Practitioner Sub-Committee, and is a member of the Advisory Board of the Journal of Performance Measurement.

Carl holds a B.Sc. Hons. in Mathematics from Manchester University and is an executive committee member of InvestmentPerformance.com. He is also the author of "Practical Portfolio Performance Measurement & Attribution" part of the Wiley Finance Series, and editor of "Advanced Portfolio Attribution Analysis".

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