



Performance Measurement & Attribution Masterclass

6 CPD HOURS

Overview

If you are looking for an introduction to performance analysis or a refresher on basic attribution principles and calculations, this one-day course will provide you with the skills immediately useful in your work and offers a thorough understanding of the fundamentals of performance measurement with practical lessons for beginners and experienced analysts alike.

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. Learn the different ways to derive returns (and why the results can vary)
3. Understand how cash flows affect returns
4. Analyse the principles of benchmarking
5. Discern the role of attribution, the challenges in getting it right, and how it should be used
6. Understand the differences and difficulties of fixed income attribution
7. Learn the status and application of the different international performance measurement standards

Programme Code: P180808LIJ

Skills Category: E. Investment & Financial Management

Skills Competency: Attribution Analysis

Proficiency Level: 3



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".

Register your interest today!

For in-house training request, please contact Alson at alson@abmaximus.com.
Competitive corporate discounts available for bulk registration.

Visit <https://www.abmaximus.com/supplementary-cpd-courses> to find out more about
the other courses available.