Portfolio Performance Measurement & Attribution Analysis

7 – 11 June 2027
Washington DC (USA)

UK Traininig
PARTNER



Portfolio Performance Measurement & Attribution Analysis

Ref: 322491_200971 **Date:** 7 – 11 June 2027 **Location:** Washington DC (USA) **Fees:** 5900 GBP

Why This Course

Portfolio performance measurement and attribution analysis are essential for understanding how investment portfolios perform, why returns differ from benchmarks, and which decisions contribute to value creation or underperformance. For investment professionals, accurate performance analysis supports better decision-making, clearer accountability, stronger client communication, and improved portfolio oversight.

This comprehensive 1-week Portfolio Performance Measurement and Attribution Analysis Training program equips participants with practical knowledge and advanced techniques for evaluating investment performance across different asset classes. The course covers return calculation methods, performance metrics, attribution models, benchmark selection, risk-adjusted analysis, fixed income and multi-asset attribution, reporting standards, GIPS principles, and regulatory considerations. Through practical exercises and applied case studies, participants will learn how to interpret, present, and communicate performance results with confidence and professionalism.

What You'll Learn and Practice

By joining this program, you will:

- Master portfolio return calculation methodologies.
- Understand time-weighted and money-weighted return approaches.
- Calculate and interpret key performance metrics.
- Apply data quality controls in performance measurement.
- Understand the purpose and structure of attribution analysis.
- Apply single-period and multi-period attribution techniques.
- Use Brinson attribution models and their variations.
- Conduct attribution analysis for equity portfolios.
- Apply fixed income attribution models and yield curve analysis.
- Address multi-asset class attribution challenges.
- Analyze currency effects in global portfolios.
- Use risk-adjusted performance measures such as Sharpe ratio and Information ratio.
- Apply factor-based attribution and alternative investment attribution concepts.
- Select appropriate benchmarks and present performance results effectively.



The Program Flow

Day 1: Foundations of Performance Measurement

- Understand the purpose and importance of performance measurement.
- Compare time-weighted returns and money-weighted returns.
- Calculate and interpret common portfolio performance metrics.
- Understand how performance results support investment evaluation and accountability.
- Apply data management and quality control practices for accurate performance reporting.

Day 2: Attribution Analysis Fundamentals

- Understand attribution analysis and its role in explaining portfolio performance.
- Compare single-period and multi-period attribution approaches.
- Apply Brinson attribution models and key model variations.
- Analyze allocation, selection, and interaction effects.
- Conduct attribution analysis for equity portfolios using practical examples.

Day 3: Fixed Income and Multi-Asset Attribution

- Explore fixed income attribution models and their applications.
- Analyze yield curve movements and their impact on bond portfolio performance.
- Identify challenges in multi-asset class attribution.
- Apply approaches for combining attribution results across different asset classes.
- Assess currency effects in global and multi-currency portfolios.

Day 4: Risk-Adjusted Performance and Advanced Topics

- Apply risk-adjusted performance measures such as Sharpe ratio, Information ratio, and related indicators.
- Interpret performance results in relation to portfolio risk.
- Explore factor-based attribution analysis.
- Understand attribution approaches for alternative investments.
- Review attribution considerations for derivatives and complex instruments.

Day 5: Benchmarking, Reporting, and Industry Standards

- Select appropriate benchmarks for meaningful performance comparison.
- Customize benchmarks based on portfolio mandate and investment strategy.
- Present performance and attribution results clearly to stakeholders.
- Understand the Global Investment Performance Standards overview.
- Review regulatory requirements and best practices in performance reporting.



Individual Impact

- Build confidence in measuring and analyzing portfolio performance.
- Strengthen technical skills in attribution analysis across asset classes.
- Improve understanding of benchmarks, risk-adjusted returns, and reporting standards.
- Gain practical ability to interpret performance drivers and investment outcomes.
- Enhance communication skills for presenting results to clients, committees, and stakeholders.

Work Impact

- Improve investment performance evaluation and reporting quality.
- Strengthen transparency and accountability in portfolio management.
- Support better investment decision-making through deeper attribution insights.
- Enhance stakeholder confidence through clear and consistent performance communication.
- Improve alignment with industry standards, reporting practices, and regulatory expectations.

Training Methodology

This program combines investment performance concepts with practical analytical application through:

- Return calculation and performance metric exercises.
- Attribution analysis case studies for equity, fixed income, and multi-asset portfolios.
- Benchmark selection and customization workshops.
- Risk-adjusted performance analysis activities.
- Reporting and stakeholder communication exercises.
- Industry standards and regulatory best-practice discussions.

Beyond the Course

Upon completion, participants will be able to:

- Implement robust portfolio performance measurement processes.
- Conduct detailed attribution analysis across various asset classes.
- Select suitable benchmarks for accurate performance comparison.
- Interpret portfolio return drivers and risk-adjusted performance results.
- Communicate performance and attribution findings clearly to stakeholders.
- Support compliance with industry standards and performance reporting best practices.

