HIGH POINT CENTER

course : Portfolio Performance Measurement & Attribution Analysis

City :	Cairo	**Hotel :**	Cairo Marriott Hotel & Omar Khayyam Casino
Start Date :	2025-10-26	**End Date :**	2025-10-30
Period :	1 Week	**Price :**	3950 $

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Course Overview

Access to accurate tools for measuring and evaluating portfolio performance is critical to effective business decisions. Performance measurement acts as the quality control element of the investment decision-making process, enabling asset managers and clients to assess how funds are invested and the results achieved.
This training course provides participants with the knowledge and skills to analyze portfolio returns, apply performance attribution techniques, and understand international performance measurement standards.

Course Objectives

By the end of this training, participants will be able to:
Understand the concept and importance of performance measurement.
Apply different methods for deriving returns and explain variations in results.
Analyze the impact of cashflows on returns.
Evaluate principles of benchmarking and benchmark selection.
Recognize the importance of risk measurement and interpretation of risk metrics.
Apply performance attribution techniques and identify challenges.
Understand fixed income attribution and its complexities.
Review international performance measurement standards and their application.

Target Audience

This course is suitable for professionals in:
Portfolio management
Risk management and control
Performance measurement and attribution
Compliance and audit
Investment operations
Sales and marketing within financial services

Methodology

The course uses a mix of lectures, case studies, practical exercises, and group discussions. Participants will work on real-world examples of portfolio performance and attribution analysis, applying both quantitative tools and qualitative insights.

Course Outline

Day 1: Introduction & Foundations
Why measure portfolio performance?
The measurement process & role in decision-making
Historical perspectives on asset returns
Review of quantitative tools
Arithmetic vs. geometric rates of return
Value-weighted vs. time-weighted returns
ICAA, simple and modified Dietz methods
Hybrid methodologies and linked IRR
Workshop: Calculating portfolio returns using different methods
Day 2: Benchmarking & Risk Adjustment
Desirable properties of benchmarks
Index calculation methodologies: price-weighted, market capitalization, equally weighted indices
Benchmark selection and interpretation of benchmark statistics
Return distributions and market price of risk
Risk measures: Drawdown, VaR, CVaR
Selecting the appropriate risk measure
Risk-adjusted performance measures for equity, fixed income, and hedge funds
Case Study: Comparing portfolio returns against multiple benchmarks
Day 3: Performance Attribution – Core Concepts
Active vs. passive portfolio management
Attribution standards and frameworks
Arithmetic vs. geometric attribution techniques
Multi-currency attribution methods
Risk-adjusted attribution approaches
Exercise: Applying attribution techniques to sample equity portfolios
Day 4: Fixed Income & Derivatives Attribution
Duration attribution
Yield curve analysis, decomposition, and attribution
Performance attribution for derivatives: futures, swaps, and options
Warrants and convertible bonds

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Market-neutral attribution (e.g., 130/30 funds)
Workshop: Yield curve attribution and fixed income case study
Day 5: Advanced Applications & Wrap-Up
Multi-period attribution techniques
Integrating performance and risk attribution
Attribution challenges and practical limitations
International performance measurement standards (e.g., GIPS)
Best practices in performance reporting and communication
Review of key learnings and participant Q&A
Action planning for applying skills in participants' organizations
Final Group Exercise: Building a performance measurement and attribution report

Certificates

On successful completion of this training course, HighPoint Certificate will be awarded to the delegates. Continuing Professional Education credits (CPE): In accordance with the standards of the National Registry of CPE Sponsors, one CPE credit is granted per 50 minutes of attendance.