2021 TRAINING

KingsThrones
RC 669993

AUGUST 25-26 **9:00am to 3:00pm**

Investment Performance Attribution (On-line)

Discussions around outperformance and manager skills are often emotive. Many key decisions and outcomes for the account(s) under management depend on who has responsibility for what in the overall strategy execution and so it is best that nothing is taken for granted regarding whose outperformance it has been. The real story of portfolio performance is told in the attribution analysis, and this is what our 2-day intensive session will be dealing with, and a major objective of this training is to enhance manager-client communication in the overall interest of market development.

Day 1

1. Introduction: Why (The Role of) Performance Attribution?;
2. Principles of Performance Attribution – returns and risk attributions;
3. Performance Attribution – sources of outperformance;
4. Further considerations in attribution analysis: frequency, multi-period and off-benchmark concerns;
5. Equity performance attribution;
6. Currency effects attribution.

Day 2

1. Fixed Income performance attribution:
   a. Exposure Decomposition – Duration-based;
   b. Yield Curve Decomposition – Duration-based and;
   c. Yield Curve Decomposition – Full repricing.

Training is open to all interested stakeholders in the industry: Asset Owners, Investment Advisers & Managers, Analysts and Regulators, etc.

Course Fee: NGN50,000.00 (inclusive of Taxes)

Register Here: https://kingsthronesng.com/course-registration/KT_162548718860e2f75447018

Please NOTE: Link to Zoon Training Room will be sent to registered delegates 24 hours before start time.

This Course is also available on demand and in-person subject to further terms and conditions.