



*Training Course:
Certificate in Investment Performance
Measurement*

*10 - 14 March 2025
Liverpool (UK)*

Training Course: Certificate in Investment Performance Measurement

Training Course code: SC235599 From: 10 - 14 March 2025 Venue: Liverpool (UK) - Training Course Fees: 5775 € Euro

Introduction

Investment performance measurement is a critical skill for professionals in the finance and asset management sectors. This 5-day training program is designed to provide participants with a comprehensive understanding of the methodologies and standards used to evaluate the performance of investments. The course focuses on developing the technical skills required to analyze and interpret performance data, assess risk-adjusted returns, and apply global investment performance standards GIPS. Whether you are an asset manager, portfolio analyst, or performance evaluator, this course will help you enhance your ability to measure and report investment performance accurately.

The program includes interactive sessions, case studies, and real-world examples to ensure participants gain practical experience in investment performance measurement.

Target Audience

- Portfolio managers and analysts
- Financial and investment advisors
- Asset management professionals
- Risk management professionals
- Compliance officers and auditors in the investment industry
- Professionals pursuing GIPS compliance

Objectives

By the end of this training program, participants will be able to:

1. Understand the principles and methodologies of investment performance measurement.
2. Analyze and interpret performance data, including returns and risk metrics.
3. Apply Global Investment Performance Standards GIPS to ensure compliance.
4. Measure and evaluate risk-adjusted performance.
5. Prepare accurate and transparent performance reports for stakeholders.

Outlines

Day 1:

Introduction to Investment Performance Measurement

- Overview of investment performance measurement
- Importance and objectives of performance measurement in asset management
- Key performance measurement terms and concepts return, risk, benchmarks
- Basic performance measurement formulas and calculations
- Introduction to Global Investment Performance Standards GIPS

Day 2:

Return Calculation and Attribution Analysis

- Calculating total return: time-weighted and money-weighted returns
- Adjusting for external cash flows
- Performance attribution: understanding contribution and attribution analysis
- Equity and fixed income attribution models
- Practical examples of return attribution

Day 3:

Risk Measurement and Risk-Adjusted Returns

- Introduction to risk measures: volatility, beta, Value at Risk VaR, Sharpe ratio, and Sortino ratio
- Assessing and managing investment risk
- Understanding risk-adjusted performance metrics
- Linking risk and return in performance measurement
- Case study: Analyzing risk-adjusted performance in different asset classes

Day 4:

Global Investment Performance Standards GIPS

- Overview and history of GIPS standards
- Key components of GIPS compliance: reporting, disclosures, and policies
- Benefits and challenges of GIPS compliance for asset managers
- Case study: Implementing GIPS in a global investment firm
- GIPS verification process and ongoing compliance

Day 5:

Reporting and Communicating Investment Performance

- Best practices for performance reporting and presentation
- Creating performance reports for different stakeholders investors, regulators, internal management
- Interpreting and communicating performance results
- Addressing common challenges in performance reporting

Registration form on the Training Course: Certificate in Investment Performance Measurement

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