



Custom Performance Attribution Schemes for Multi-Asset-Class Portfolios

Program Description: The promise of performance attribution is to relate investment outcomes to investment decisions. Unfortunately, most performance attribution schemes do not correspond to real-world investment decision processes. We show how to adapt the basic Brinson attribution scheme to modern multi-asset-class portfolios.

Target Audience: portfolio managers, investment analysts, quantitative analysts, investment analysts, asset managers (both traditional and alternative), system developers

Materials: Participants will receive the presentation slides as a PDF file, spreadsheets containing example calculations and further readings in PDF format.

Webinar Delivery: Microsoft Teams

Price: 200 CHF

Information relating to **scheduling, course venues and pricing** for the public courses is available on www.andreassteiner.net/consulting

Program Details

- What is “Performance Attribution”
- The original Brinson attribution scheme
- Adapting Brinson to modern MAC portfolios...
 - Hurde Rates for Allocation Decisions
 - SAA, TAA and Implementation Effects
 - Hierarchical Allocation Decisions
 - Multi-Manager Subportfolios
 - Pure Selection Processes
 - Long/Short Attribution
 - International portfolios: strategic and tactical currency effects

The content of this program can be combined with content from other programs for customized **inhouse training** purposes. Please contact email@andreassteiner.net for details.