



- ◆ **Performance Attribution and Contribution**

- ◆ Various effects
 - ◆ Allocation
 - ◆ Selection
 - ◆ Currency
 - ◆ Interaction
 - ◆ Income
 - ◆ Treasury
 - ◆ etc.
- ◆ Benchmarks from one's own synthetic portfolios
- ◆ Benchmarks of data providers
- ◆ Attribution: Domestic (single currency) and Global (multiple currencies)
- ◆ Single and multiple periods

- ◆ Various linking/smoothing approaches
- ◆ Arithmetic and geometric Excess models
 - ◆ Brinson, Hood & Beebower
 - ◆ Brinson-Fachler
 - ◆ Campisi for Fixed Income
- ◆ Income Portfolios
 - ◆ Risk Attribution
 - ◆ Modigliani
 - ◆ Differential Return
 - ◆ Bull/Bear Return
 - ◆ Regression Alpha/Beta
 - ◆ Fama Decomposition
 - ◆ Skewness, Kurtosis, ...