Since independence, the Kenyan government has developed strategies and promotion programs aimed at promoting the micro and small enterprise sector. Entrepreneurship training has been cited as one of the most important of these. The purpose of this study was to examine the components of the entrepreneurship training program and their impact on performance of entrepreneurs. The conceptual framework takes the form of a structural equation model where entrepreneurial behaviour is seen as a product of the training program. The research method was mainly explanatory though elements of descriptive and exploratory strategies were incorporated. A survey targeting 68 beneficiaries was done. Data was analyzed using descriptive statistical tools. Pearson's correlation matrix was used to show the relationship between the dependent and the independent variables. Entrepreneurship training was found to have had a substantial impact on performance of entrepreneurs. However, constant monitoring was found necessary to make the skills learnt be translated into more practical work. Equally important is financial assistance as it is due to lack of necessary capital that most training beneficiaries are not practicing their learned skills in business.