€TRAINING

Active Portfolio Management and Asset Allocation

2 - 6 December 2024
Madrid (Spain)

Active Portfolio Management and Asset Allocation

REF: T2052   DATE: 2 - 6 December 2024   Venue: Madrid (Spain) -   Fee: 5300 Euro

Introduction:

This training program is designed to provide participants with skills for optimizing investment portfolios through active decision-making and strategic asset allocation. Participants learn to analyze market trends, assess risk, and implement strategies to maximize returns while minimizing volatility.

Program Objectives:

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

- Create reliable asset allocation models that can handle all market circumstances.

- Create and maintain ideal portfolios based on the requirements of investors.

- Examine the salient characteristics, benefits, and dangers of a wide array of asset classes, as well as how they perform under various market conditions.

- Recognize many methods for locating and capturing alpha.

- Gain a competitive edge by comprehending behavioral biases and managing them.

- Discuss the theoretical and practical concerns related to investing in many asset classes.

Targeted Audience:

- Investment professionals seeking to enhance their skills in portfolio management and asset allocation strategies.

- Financial advisors and wealth managers aiming to optimize client portfolios and investment strategies.

- Institutional investors interested in refining their portfolio management techniques.

- Employees looking to deepen their understanding of active portfolio management and asset allocation strategies for personal or professional development.

Program Outline:

Unit 1:

Introduction:

- An overview of trends within the industry.

- The 'theoretical' backdrop - tools and concepts.

- Understanding asset allocation.

- Rebalancing and reallocation.

Unit 2:

Building the equity allocation:

- Asset allocation and other portfolio construction disciplines.

- The search for 'alpha' and the importance of information.

- The emergence of SMART Beta Performance Measurement and Attribution.

- Individual investor behaviour.

- Asset class characteristics.

- Integrating alternative assets with 'traditional' asset.

Unit 3:

Building the Fixed Income Allocation:

- Overview Bond Type.

- Species of issuer.

- Risks related to earned income.

- Fixed income for emerging markets.

- Haw ratio.

- The Yield components of Asset SWAP.

- length hedging/ Convexity/ Attribution of fixed income.

Unit 4:

Risk management:

- Risk assessment.

- kinds of danger.

- Important ratios and measurements.

- Asymmetry and kurtosis.

Unit 5:

Islamic Treasury Products:

- Property.

- Getting familiar with the asset class.

- Performance benchmarks and measurement.

- Correlation.

- Commodities.

- Structured products.