

# € TRAINING

Active Portfolio Management and Asset  
Allocation



18 - 22 November 2024  
Tbilisi (Georgia)



# Active Portfolio Management and Asset Allocation

REF: T2052 DATE: 18 - 22 November 2024 Venue: Tbilisi (Georgia) - Fee: 5830 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.