

# € TRAINING

Active Portfolio Management and Asset  
Allocation



23 - 27 September 2024  
Lisbon (Portugal)



# Active Portfolio Management and Asset Allocation

REF: T2052 DATE: 23 - 27 September 2024 Venue: Lisbon (Portugal) - Fee: 5940 Euro

## Introduction:

This training program is designed to educate individuals on 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. These programs often include practical exercises, case studies, and simulations to provide hands-on experience in managing investment portfolios effectively.

## 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.