



Asia Masters Center

Portfolio Construction & Management **Technique – Advance**





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➔ Course Objective

- Modern portfolio theory, mean-variance optimization and traditional asset allocation and portfolio construction techniques
- The mathematics of portfolio diversification and over-diversification
- The limitations of modern portfolio theory
- Factor and risk-based portfolio construction
- Risk and performance
- Building multi-asset class and multi-manager portfolios

➔ Target Audience

- Portfolio Managers and Analyst
- Wealth Managers and Private Bankers
- Treasury personnel
- Risk managers
- Traders
- Investment Strategists

➔ Course Outline

- **DAY 1**
- **MODULE 1: MODERN PORTFOLIO THEORY**
- Systematic vs. Unsystematic Risk
- Diversification
- Deriving beta



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➤ **DAY 2**

➤ **MODULE 2: INTRODUCTION TO HEDGE FUNDS**

- Traditional investments and alternative assets
- Role of hedge funds in an investor's portfolio
- History of the industry
- Size and growth of the Industry

➤ **DAY 3**

➤ **MODULE 3: HEDGE FUND OPERATIONS**

- Governing regulations
- Legal structures
- Documentation
- Outside service providers
- Prime brokerage

➤ **DAY 4**

➤ **MODULE 4: HEDGE FUND STRATEGIES**

- Market directional
- Corporate restructuring
- Convergence trading
- Opportunistic strategies

➤ **DAY 5**

➤ **MODULE 5: ISSUES FOR HEDGE FUND INVESTORS**

- Who can invest in hedge funds
- Due diligence
- Fees
- Portfolio monitoring
- Benchmarks and biases
- Leverage
- Risks for hedge funds
- Fund of funds
- Portfolio construction

➤ **The Feature Of Asia Master Training And Development Center**

- we pick up the customer from the airport to the hotel.
- we give the participant training bag includes all the necessary tools for the course.
- Working within groups to achieve the best results.
- All our courses are confirmed and we do not postpone or cancel the courses regardless of the number of participants in the course.
- We can assist you in booking hotels at discounted prices if you wish to book through us.
- We offer the certificate from Asia Masters Center for Training and Administrative Development.

➔ **The Cost Of The Training Program Includes The Following:**

- 1) Scientific article on flash memory.
- 2) Training Room.
- 3) Training.
- 4) Coffee break.
- 5) The training bag includes all the tools for the course.



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Price (USD)

**Communicate with the training department
to know the participation fees**

➤ **There are offers and discounts for groups**

The details of the bank account

Bank name: CIMB Bank Berhad

Account name: Asia Masters Center SDN. BHD

Bank account number: 80-0733590-5

Swift code: CIBBMYKL

IBAN: Null