



**Asia Masters Center**

## **Portfolio Construction & Management** **Technique - Basic**





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## Portfolio Construction & Management Technique -Basic

### ➔ **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: REVIEW OF FIXED INCOME CONCEPTS**

- Fixed income arithmetic
- Fixed income instruments
- Term structures of rates and yields
- How are bonds traded?
- Fixed income risk: Duration and Convexity
- Corporate bonds: Credit risk

**DAY 2**

**MODULE 2: PASSIVE FIXED INCOME PORTFOLIO MANAGEMENT**

- Fixed income indexes
- Index funds and replication techniques
- Tracking error minimization
- Cash flow matching
- Immunization techniques

**DAY 3**

**MODULE 3: ACTIVE FIXED INCOME PORTFOLIO MANAGEMENT**

- Rate prediction strategies
- Yield curve strategies
- Interest rate scenario analysis



- Credit strategies
- Tactical allocation strategies
- Relative value strategies

## **DAY 4**

### **MODULE 4: REVIEW OF EQUITY VALUATION TECHNIQUES**

- Importance and quality of earnings
- Present value models
- Multiples based valuation
- Asset-based valuation models
- Industry and company analysis

## **DAY 5**

### **MODULE 5: EQUITY STRATEGIES: FROM STOCK PICKING TO PORTFOLIO MANAGEMENT**

- Structuring an equity portfolio
- Use of indexes
- Translating information into investment ideas
- Hedging with options
- Short selling
- Growth strategies
- Value strategies
- Blended strategies



## ➔ 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.



## Asia Masters Center

### 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**