MAWA EVENTS

Address: No. 857, Block A2. Leisure Commerce Square - No 9., 46150 Petaling Jaya, Selangor, Malaysia

Phone: +601116373203 | **Email:** info@mawaevents.net

ADVANCED PORTFOLIO MANAGEMENT TECHNIQUES

“Strategic Investment Approaches for Optimizing Risk and Return”

Schedule

Venue (InHouse)	Fees
At Your Organization Premises	Ask For The Quotation

► **Available delivery methods:** In-House Training

Introduction

This intensive training on Advanced Portfolio Management Techniques provides participants with a deep dive into modern asset management strategies, combining academic rigor with practical implementation tools. Designed for investment professionals and portfolio managers, the course focuses on advanced modeling techniques, risk-return optimization, multi-asset strategies, and behavioral finance insights to drive investment performance.

Participants will gain hands-on exposure to cutting-edge concepts such as factor investing, dynamic asset allocation, risk parity, and portfolio rebalancing. The course also explores performance attribution, ESG integration, and decision-making under uncertainty, equipping professionals with the skills to outperform in a competitive global market.

Objectives

By the end of this course, participants will be able to:

- Apply modern portfolio theory and its extensions to real-world investment problems
- Construct and optimize multi-asset portfolios using advanced quantitative tools
- Evaluate portfolio performance through attribution and benchmarking analysis
- Integrate risk management techniques into portfolio design
- Align portfolio strategies with evolving market conditions and client mandates

Why Attend

- Upgrade your portfolio construction capabilities with quantitative precision
- Gain strategic insights into asset allocation, performance attribution, and risk analysis
- Learn to build resilient portfolios that outperform under market volatility
- Leverage innovations such as ESG, smart beta, and factor-based investing
- Enhance your ability to articulate and justify investment decisions to stakeholders

Target Audience

This program is designed for:

- Portfolio and asset managers
- Investment analysts and fund strategists
- Wealth managers and private bankers
- Institutional investors and pension fund professionals
- Financial planners and investment consultants

Individual Benefits

Key competencies that will be developed include:

- Advanced asset allocation and portfolio optimization skills
- Proficiency in risk-adjusted performance evaluation
- Understanding of investor psychology and behavioral biases
- Mastery of quantitative tools for portfolio design and rebalancing
- Enhanced strategic thinking for market-driven portfolio adjustment

Organizational Benefits

Upon completing the training course, participants will demonstrate:

- Improved portfolio returns with managed risk exposure
- Greater consistency in investment decision-making and strategy communication
- Enhanced credibility and client satisfaction through transparent performance analysis
- Stronger compliance with client mandates and investment policy statements
- Sharpened competitive edge in portfolio management services

Instructional Methodology

The course follows a blended learning approach combining theory with practice:

- Strategy Briefings – Deep dive into modern portfolio management frameworks and tools
- Case Studies – Real-world portfolio construction and risk scenarios
- Workshops – Hands-on modeling for asset allocation and performance attribution
- Peer Exchange – Group analysis and critiques of portfolio strategies
- Tools – Excel-based templates and software for optimization and risk analysis

Course Outline

DETAILED 5-DAY COURSE OUTLINE (Customizable)

Training Hours: 7:30 AM – 3:30 PM **Daily Format:** 3–4 Learning Modules | Coffee breaks: 09:30 & 11:15 | Lunch Buffet: 01:00 – 02:00

Day 1: Foundations of Advanced Portfolio Management

- Module 1: Portfolio Theory and Modern Applications (07:30 – 09:30)
- Capital Market Line and Efficient Frontier concepts
- Limitations of traditional mean-variance optimization
- Incorporating real-world constraints in portfolio models
- Module 2: Risk-Adjusted Performance Metrics (09:45 – 11:15)
- Sharpe ratio, Treynor ratio, and Jensen’s Alpha
- Performance attribution: allocation vs. selection
- Benchmarking challenges and solutions
- Module 3: Understanding Investor Profiles (11:30 – 01:00)
- Investor objectives, constraints, and behavioral factors
- Constructing Investment Policy Statements (IPS)
- Translating client needs into portfolio mandates
- **Day 2: Asset Allocation and Portfolio Optimization**
- Module 1: Strategic vs. Tactical Asset Allocation (07:30 – 09:30)
- Long-term strategic frameworks
- Tactical overlays and market timing
- Building adaptive allocation models
- Module 2: Multi-Asset and Global Portfolios (09:45 – 11:15)
- Diversification across asset classes and geographies
- Currency hedging and geopolitical risk
- Role of alternatives in portfolio allocation
- Module 3: Optimization Techniques in Practice (11:30 – 01:00)
- Monte Carlo simulation and scenario analysis
- Black-Litterman model for asset allocation
- Risk budgeting and portfolio constraints

Day 3: Managing Risk and Downside Protection

- Module 1: Portfolio Risk Analysis Tools (07:30 – 09:30)
- Value-at-Risk (VaR), Conditional VaR, and stress testing
- Scenario and sensitivity analysis
- Managing fat tails and correlation risks
- Module 2: Hedging and Derivative Applications (09:45 – 11:15)
- Using options, futures, and swaps in portfolios
- Implementing covered calls, collars, and protective puts
- Overlay strategies for fixed income and equity exposure
- Module 3: Risk Parity and Volatility Targeting (11:30 – 01:00)
- Constructing portfolios based on equal risk contribution
- Managing volatility in institutional mandates
- Case study: risk parity implementation

Day 4: Advanced Topics in Portfolio Management

- Module 1: ESG and Impact Investing Strategies (07:30 – 09:30)
- ESG integration methods and frameworks
- Performance implications of sustainable investing
- Green bonds, ESG ETFs, and impact measurement
- Module 2: Smart Beta and Factor Investing (09:45 – 11:15)
- Value, momentum, low volatility, quality, and size factors
- Constructing and evaluating smart beta portfolios
- Risk management in factor-based investing
- Module 3: Behavioral Portfolio Management (11:30 – 01:00)
- Cognitive biases in investor and manager behavior
- Structuring portfolios to mitigate behavioral risk
- Investor communication strategies

Day 5: Implementation, Monitoring, and Review

- Module 1: Portfolio Rebalancing Strategies (07:30 – 09:30)
- Threshold-based vs. calendar rebalancing
- Cost considerations and turnover control
- Tax-aware rebalancing approaches
- Module 2: Technology and Automation in Portfolio Management (09:45 – 11:15)
- Use of portfolio management software and dashboards
- Automation trends in robo-advisory and digital wealth
- Enhancing investment decision-making with data analytics
- Module 3: Final Case Study and Presentation (11:30 – 01:00)
- Group portfolio construction and performance simulation
- Peer review and critique of investment decisions
- Key takeaways and future roadmap

Certification

Participants will receive a Certificate of Completion in Advanced Portfolio Management Techniques, recognizing their ability to apply advanced investment strategies and tools in professional portfolio management environments.

Why Choose MAWA Events

- **Global Expertise:** More than 17 years of experience in professional training and consulting.
- **Industry-Leading Faculty:** Courses delivered by seasoned professionals with hands-on experience.
- **Practical Insights:** Learn to turn theory into actionable strategies for real-world business impact.
- **Client-Focused Solutions:** Customized programs designed to achieve your organisation’s unique goals.

In-House / Customized Training	TEL:	EMAIL:
Interested in running this course for your team? Please contact us:	**+601116373203**	**info@mawaevents.net**