

# Active Portfolio Management and Asset Allocation Mastery

2027 9 – 5  
Cape Town (South Africa)

UK Training

# PARTNER



## Active Portfolio Management and Asset Allocation Mastery

~~R2022792129395~~ **Location:** Cape Town (South Africa) **Fees:** 4200 GBP

### Course Description

This intensive 5-day course provides a comprehensive exploration of active portfolio management and strategic asset allocation. Participants will gain in-depth knowledge of advanced investment techniques, risk management strategies, and performance evaluation methods. The course combines theoretical foundations with practical applications to equip investment professionals with the tools to optimize portfolio performance and navigate complex market conditions.

### Learning Objectives

- Develop and implement effective active portfolio management strategies
- Master the principles of strategic and tactical asset allocation
- Apply advanced risk management techniques to optimize portfolio performance
- Evaluate investment performance using industry-standard metrics and attribution analysis
- Understand and leverage behavioral finance insights in portfolio decision-making
- Implement factor-based and quantitative investment approaches

### Course Modules

#### Day 1: Foundations of Active Portfolio Management

- Active vs. passive management approaches
- Market efficiency and alpha generation
- Fundamental and quantitative analysis techniques
- Building a robust investment process

#### Day 2: Strategic Asset Allocation

- Asset class characteristics and correlations
- Modern Portfolio Theory and efficient frontier
- Capital Asset Pricing Model CAPM and factor models
- Developing strategic asset allocation frameworks

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A graphic illustration of a chessboard with several chess pieces. In the foreground, a large gold king piece stands prominently. Behind it, a silver pawn and a silver knight are visible. The background shows concentric circles emanating from behind the king piece, creating a sense of depth and focus.

### **Day 3: Tactical Asset Allocation and Risk Management**

- Market timing and tactical shifts
- Risk budgeting and portfolio optimization
- Implementing effective hedging strategies
- Value at Risk VaR and other risk metrics

### **Day 4: Performance Evaluation and Attribution**

- Key performance indicators Sharpe ratio, alpha, beta
- Benchmark selection and relative performance
- Attribution analysis techniques
- Evaluating risk-adjusted returns

### **Day 5: Advanced Topics in Portfolio Management**

- Factor-based investing strategies
- Quantitative portfolio construction techniques
- Behavioral finance and its impact on decision-making
- Emerging trends in active management AI, machine learning

### **Practical Wins for Participants**

- Develop a comprehensive active management framework tailored to their investment mandates
- Create and implement strategic asset allocation plans aligned with client objectives
- Enhance risk management capabilities to protect portfolios in volatile markets
- Improve performance evaluation and client reporting processes

A graphic of a chessboard with several chess pieces (king, queen, rook, knight, and pawns) in gold and silver. The board is checkered and has a subtle grid pattern. The text 'UK Training' is in a small, sans-serif font, and 'PARTNER' is in a large, bold, sans-serif font, both in black.

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