Active Portfolio Management and Asset Allocation Mastery

24 – 28 May 2027
Madrid (Spain)

UK Traininig
PARTNER



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Ref: 322792_213950 **Date:** 24 – 28 May 2027 **Location:** Madrid (Spain) **Fees:** 5200 GBP

Course Description

This intensive 1-week 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



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

