

Banking & Finance: Portfolio Management

Training program SAM

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| Title / Topic | Portfolio Management |
| Target audience | Asset managers |
| Learning content | <p>The topic Portfolio management deals with various aspects of portfolio formation and performance measurement. A number of different measurement methods for risk and return as well as the concept of diversification are discussed.</p> <p>In addition, the benefits of performance measurement are explained. Finally, light is shed on various strategic and procedural aspects of asset management.</p> |
| Learning location / Testing location | Fintelligence Online Lernplattform: https://fintelligence.fintelligence-net.com/ |
| Learning time | <ol style="list-style-type: none"> 1. Return and risk (80 min) 2. Diversification and performance measurement (90 min) 3. Asset allocation and asset management I (40 min) 4. Asset allocation and asset management II (80 min) 5. Learning control (70 min) |
| Period | 2 months |
| Learning goals | <p><u>Return and risk</u> By studying this module, you will be able to achieve the following learning goals:</p> <ul style="list-style-type: none"> • You will know various methods and ways of measuring the return and risk of an investment or portfolio and be able to assess their adequacy. • You will understand the concept of normal distribution for the purpose of presenting risk and know the terms standard deviation and volatility. • You will be able to assess the profitability of portfolios based on various key figures. <p><u>Diversification and performance measurement</u> By studying this module, you will achieve the following goals:</p> <ul style="list-style-type: none"> • You will be familiar with the advantages and limitations of diversification as well as the correlation between different systems and will be able to advise clients on this. • You will be familiar with the considerations of capital market theory and the efficiency frontier. • You will get to know the possibilities of performance measurement of investment instruments (in particular portfolios) and the most common key figures. <p><u>Asset allocation and asset management I</u></p> |

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| | <p>By studying this module, you will achieve the following goals:</p> <ul style="list-style-type: none"> • You will understand the asset allocation process in detail (in particular, the various phases of strategic asset allocation). • You will understand the importance of investment profiles for clients and know how to create them. • You will know the importance of a benchmark and know which aspects to consider when designing it. <p><u>Asset allocation and asset management II</u></p> <p>By studying this module, you will achieve the following goals:</p> <ul style="list-style-type: none"> • You will understand the asset allocation process in detail (in particular aspects of tactical asset allocation and performance measurement or performance reporting). • You will understand the background of active portfolio management and the assumption of inefficient capital markets. • You will be familiar with the key aspects of the asset management activity. |
| Method | Individual study via interactive e-learning module with discoverable content and videos plus final learning control via online test. |
| Learning control | Your online self-control test consists of 15 to 20 multiple choice questions. You will pass the test if you reach at least 70% of the maximum score. |