

Banking & Finance: Portfolio Management

Training program SAM

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></p> <p>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></p> <p>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

	<p>advise clients on this.</p> <ul style="list-style-type: none"> • 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> <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	Self-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.