

OPTIMISING INVESTMENT PORTFOLIO STRATEGY

SUCCESSFULLY MANAGE AN INVESTMENT PORTFOLIO WHERE
CAPITAL MARKETS ARE EXPERIENCING UNPRECEDENTED VOLATILITY
AND ILLIQUIDITY

24th (Sun) – 27th (Wed) October 2010 - Dusit Thani Dubai Hotel

Presented by:

Mr. Robert McDonough,
CRP, CIDA
Strategic Financial Solutions, Inc

Hearing real-life experiences and his expert opinions. Robert is very knowledgeable, very articulate and answers all questions very clearly and takes time to explain the more complex topics until audience gets a better appreciation of the topic being discussed

*VP & Head of IA
Globe Telecom*



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Optimising Investment Portfolio Strategy - A Risk Focused Approach

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The volatility and uncertainty experienced in the global marketplace during the past two years has sent a clarion call for organisations and their investment managers to be better equipped to identify, measure, and manage the new array of risks associated with investment portfolio management.

Today's portfolio managers face unprecedented challenges; market crises, complex structured products, economic dislocation, and government intervention in the financial system have all dramatically altered the risk scenarios associated with investment strategies and trading activities. The increasingly global nature of markets, evolving regulatory requirements, and new product development will undoubtedly continue to accelerate the rate of change for all organizations engaged in the investment process.

This four-day introductory to intermediate level course will provide you with the tools to evaluate the risks and benefits associated with managing an investment portfolio where capital markets are experiencing unprecedented volatility and illiquidity.

Case studies and practical hands-on exercises will provide practical application in a real world context of the course content.

After completing this course, the delegates will be able to:

- Understand the benefits and risks of the most popular investment products
- Identify the components of modern portfolio theory
- Describe standard asset allocation strategies to optimize portfolio performance
- Calculate attribution and performance according to international best practice
- Utilize the most common investment portfolio risk metrics
- Evaluate portfolio management hedging strategies

Who Should Attend:

- Portfolio Managers/Funds & Asset Managers
- Treasurers/CFOs
- Financial Analysts
- Investment Advisors
- Exchange Officials
- Capital Markets Regulatory Examiners
- Financial Auditors
- Risk Managers and Directors
- Public Institutions (Central Banks & Government Agencies)



This course was an excellent course; Rob was accurate and is very knowledgeable.

Rob gave good examples and is an excellent presenter and communicator!

Workshop timing:

Registration at	08:00
Workshop starts at	08:30
Morning Coffee Break	10:00 – 10:15
Lunch at	12:00 – 13:00
Afternoon Coffee Break	14:00 – 14:15
Workshop ends at	15:30

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DAY 1

The Investment Setting

1. Key Issues in Investing
2. The Financial Environment
3. Investment Strategies

Risk and Return

1. An Example of Return and Risk
2. Measures of Historical Rates of Return
3. Defining and Measuring Risk
4. Determinants of Required Rates of Return

The Valuation Process

1. Discounted Cash Flow Valuation Techniques
2. Relative Valuation Techniques
3. Required Rate of Return
4. Expected Growth Rate of Valuation Variables

Analysis of Financial Statements

1. Major Financial Statements
2. Computation of Financial Ratios
3. Evaluating Internal Liquidity
4. Evaluating Operating Performance
5. Analysis of Growth Potential
6. Comparative Analysis of Ratios
7. The Quality and Value of Financial Statements
7. Uses of Financial Ratios

DAY 2

Company Analysis and Stock Valuation

1. Company Analysis versus the Valuation and Selection of Stock
2. The Search for True Growth Stocks
3. Economic, Industry, and Structural Links to Company Analysis
4. Specific Valuating with the P/E Ratio

Evaluation of Portfolio Management

1. Composite Measures of Portfolio Performance
2. Benchmark Portfolios
3. Determining Reasons for Superior (or Inferior) Performance
4. Evaluating Bond Portfolio Performance

Mutual Funds and Other Managed Investments

1. What is a Mutual Fund?
2. The Prospectus

3. Other Sources of Information about Mutual Funds
4. Performance of Investment Companies
5. A Review of Other Managed Investments

Investment Policy Statements and Asset Allocation Issues

1. Individual Investor Life Cycle
2. The Portfolio Management Process
3. Constructing the Policy Statement
4. The Importance of Asset Allocation

DAY 3

Organization and Functioning of Securities Markets

1. Primary Capital Markets
2. Secondary Financial Markets
3. Classification of U.S. Secondary Equity Markets
4. Detailed Analysis of Exchange Markets

Security-Market Indexes

1. Differentiating Factors in Constructing Market Indexes
2. Stock-Market vs. Bond-Market Indexes
3. Comparison of Indexes over Time

Portfolio Management Techniques

1. Background Assumptions
2. Markowitz Portfolio Theory

An Introduction to Asset Pricing Models

1. Capital Market Theory
2. The Capital Asset Pricing Model (CAPM)
3. Multifactor Models of Risk and Return

DAY 4

Efficient Capital Markets

1. Efficient Market Hypotheses
2. Behavioral Finance
3. Implications of Efficient Capital Markets

Analysis of Fixed-Income Securities

1. The Fundamentals of Bond Valuation
2. Computing Bond Yields
3. Calculating Future Bond Prices
4. Interest Rate and Bond Price Volatility

An Introduction to Derivative Securities

1. Forward Contracts
2. Futures Contracts
3. Options
4. Derivative Strategies

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About the Trainer: **Mr Robert McDonough - CRP, CIDA**



Rob McDonough is the President and CEO of Strategic Financial Solutions, Inc., a financial services consultancy. He specialises in financial safety and soundness and risk management consulting and training. He is also an instructor for many organisation and industry groups including the Federal Reserve, the FDIC, the BAI, the IIA, and regional CFA associations. His primary areas of specialty include:

- Treasury and Investment Portfolio Management
- Derivatives
- Structures finance and securitization
- Asset/Liability management
- Financial institution and broker/dealer risk assessments



Rob was with the Federal Reserve System for twelve years as an economic analyst and a safety and soundness examiner. His primary focus was regulatory policy development as well as assessing the condition of large complex domestic and international financial institutions. He also chaired a Federal Reserve System-wide committee to design, develop and deliver training for selected capital markets examiners across the country.

After leaving the Federal Reserve System in 1998 he joined Accenture as a senior manager, where he provided capital markets and risk management expertise for financial services clients domestically and internationally.

Rob has an MBA in Finance and Economics from Georgia State University and a BBA from Emory University in Business Administration.

He has delivered capital markets and risk management seminars and consulting services to financial institutions, trading organisations, central banks, and regulatory agencies across the U.S. as well as in Albania, Argentina, Azerbaijan, Bermuda, Canada, Croatia, Denmark, the Republic of Georgia, Hong Kong, India, Ireland, Jamaica, Jordan, Kuwait, Lebanon, Malaysia, Mexico, Morocco, the Netherlands, Poland, Portugal, Russia, Singapore, South Africa, Trinidad and Tobago, the U.K., and Zimbabwe.



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REGISTRATION CONTRACT

Please complete this form immediately and fax back to

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Please write in **BLOCK CAPITALS**

I. Delegate's details

1. Name: _____

Position: _____

E-mail : _____

2. Name: _____

Position: _____

E-mail : _____

3. Name: _____

Position : _____

E-mail : _____

Company : _____

Address : _____

Country/ State: _____ Postcode: _____

Nature of Business : _____

Tel : _____ Fax: _____

Company Size : 100-249 250-499 500-999 1000+

II. The Invoice should be directed to Mr/Ms (Dept):

Name: _____

Dept: _____

Tel: _____

E-mail: _____

III. Authorising Manager's details

Name : _____

Title : _____

Tel: _____

Signature : _____

Date: _____

This booking is invalid without a signature

REGISTER NOW!

4-Day Workshop Fees:

- US\$ 4,380 (Priority booking before 15th Sept '10)
- US\$ 4,680 (Standard Rate after 15th Sept '10)
- US\$ 11,800 for Group Registration of 3 delegates

(Fee includes documentation, refreshment &

Lunch but **EXCLUDES** Accommodation & Bank charges)

MODE OF PAYMENT :

Payment is required within **5 working days** from the invoice date.

SGD Bank Draft Made payable to:

KEN Knowledge International Pte Ltd

Or Telegraphic Transfer to Bank:

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Clementi Branch

Account Number: 130-900-204-6

USD Corporate Current Account

Swift Code: UOVBSGSG

(Quoting your Company Name and Inv No. As Reference)

CANCELLATIONS & SUBSTITUTIONS :

All bookings carry a 50% liability immediately after a fully completed Registration Contract has received by Ken Knowledge International. All cancellations of registration must be made in writing. Regrettably, no refund will be made for cancellation after 1st October 2010. However, a complete set of documentation will be sent to you. Substitutions are welcomed at anytime.

NOTE:

Due to unforeseen circumstances, we may change the content and timing of the event, speaker(s) or venue. Every effort will be made to inform the participants of the change. KEN Knowledge International should not be held liable for any costs arising from this change.

HOTEL ACCOMODATION:

Accommodation is not included in the workshop fees. To reserve accommodation at the workshop venue, please contact Dusit Thani Dubai Hotel, at +(971)4 343 3333

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