



Portfolio Construction II: Managing a Portfolio

28 June 2018, Amsterdam

08:45	Registration				
09:00	Course introduction <ul style="list-style-type: none">• Course objectives• Participants introduction• The role of portfolio management	Christian Delaire Fonciere Atland	12:00	Managing risks in a global portfolio <ul style="list-style-type: none">• Different natures of risks• Effective risk management• How to respond to risks• Red flag risks management	Andreas Hoefner Helaba Invest
09:30	Assessing the dynamic evolution of your portfolio <ul style="list-style-type: none">• Why does it matter?• How to assess the impact of short and long term changes on portfolio management• ESG and performance monitoring	Maarten Jennen PGGM	12:45	Lunch	
10:15	The role of active Portfolio Management <ul style="list-style-type: none">• Complexities of active asset management with the context of indirect investing• Process & tools: Some suggestions within the context of an institutional investor• Key elements to consider for active portfolio management	Karsten Lieser Allianz Real Estate	13:45	Innovative approaches to strategic portfolio management <ul style="list-style-type: none">• Introducing stochastic portfolio metrics• Applying techniques in a virtual environment for optimising existing portfolios• Risk analysis and proactive risk management	Volker Binding TACHYCON
11:00	Coffee break		14:30	Case study	
11:15	Liquidity and secondary trading in portfolio management <ul style="list-style-type: none">• Closed and open ended funds• Secondary trading• Establishing pricing	Dimme Lucassen Aberdeen Standard Investments	15:45	The role of fund manager in portfolio management <ul style="list-style-type: none">• Addressing investors' needs• Matching investment styles to the opportunity (markets & asset)• Accounting changes in investors' needs and market conditions	Marije Braam CBRE Global Investors
			16:30	Wrap up	Christian Delaire Fonciere Atland
			16:45	End	