



Portfolio Construction I: Creating a Portfolio

21 Mar 2019 – Pestana Amsterdam Riverside, Amsteldijk 67, Amsterdam

08:45	Registration		12:00	Creating a real estate portfolio: how it works in practice <ul style="list-style-type: none">• Portfolio optimization and rebalancing• Investment approaches and strategies• Real life case	Amilcar Grot Blue Sky Group (KLM)
09:00	Course introduction <ul style="list-style-type: none">• Course objectives• Delegates introduction• The role of the known knows and unknown knows in portfolio construction	Matthew Ryall (Course leader) Accord Group Holdings	12:45	Lunch	
09:30	Theory and practice of portfolio construction <ul style="list-style-type: none">• Portfolio construction theory and the reality of diversification• Risk factors and the objective of delivering returns• Data issues and the art of modelling	Steven Devaney Henley Business School	13:45	Fund and manager selection <ul style="list-style-type: none">• Sourcing funds and managers• Techniques for fund and manager selection Due diligence process	Jerome Berenz Allianz Real Estate
10:15	The role of the macro economy and property market cycles in portfolio construction <ul style="list-style-type: none">• Economy and property market cycles• How to interpret them and apply to portfolio construction• Long term drivers and themes	Mahdi Mokrane LaSalle Investment Management	14:30	Case study	
11:00	Coffee break		16:00	Leverage and other strategic issues <ul style="list-style-type: none">• The benefits and risks of leverage• Expected vs realized returns• Impact of fee structure	Maarten van der Spek Abu Dhabi Investment Authority
11:15	Constructing a real estate portfolio: taking a multi-asset approach <ul style="list-style-type: none">• Real estate in a multi – asset portfolio• Benefits and limitations• Risk vs returns	Norbert Bol SWECO Capital Consultants	16:45	Wrap up	Matthew Ryall Accord Group Holdings
			17:00	End	