INREV Portfolio Construction

3 Sep 2020 – Hotel Ohla Barcelona, Via Laietana, 49, 08003 in Barcelona

08:45 Registration

09:00 Course introduction
  • Course objectives
  • Delegates introduction
  • The role of the known knows and unknown knows in portfolio construction

Matthew Ryall
(Course leader)
Talentzio

09:30 Theory and practice of portfolio construction
  • 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

10:15 The role of the macro economy and property market cycles in portfolio construction
  • Economy and property market cycles
  • How to interpret them and apply to portfolio construction
  • Long term drivers and themes

Mahdi Mokrane
PATRIZIA

11:00 Case study 1

11:30 Constructing a real estate portfolio: taking a multi-asset approach
  • Real estate in a multi – asset portfolio
  • Benefits and limitations
  • Risk vs returns

TBC

12:15 Case study 2 – part I

12:35 Lunch

12:35 Case study 2 – part II

13:45 Creating a real estate portfolio: how it works in practice
  • Portfolio optimization and rebalancing
  • Investment approaches and strategies
  • Real life case

Manuel Philippe Wormer
Bayerische Versorgungskammer

14:30 Fund and manager selection
  • Sourcing funds and managers
  • Techniques for fund and manager selection
  • Due diligence process

Jerome Berenz
Allianz Real Estate

15:15 Case study 3

15:45 Coffee break

16:00 Leverage and other strategic issues
  • The benefits and risks of leverage
  • Expected vs realized returns
  • Impact of fee structure

Chris Hoorenman
NN Group

16:45 Wrap up

17:00 End

Matthew Ryall
Talentzio