

## Fundamentals of portfolio management



DB-4 2 Days (14 Hours)

### Description

In partnership with Drive Innovation Insights This training is intended for any person who works in the asset management professions or who is in contact with those involved in asset management without being financiers: employee of brokerage services, investment funds, investment management companies, insurance companies; organizational consultant, lawyer, tax specialist... It will allow you to understand the organization of management companies, the key concepts and the main mechanisms for managing a portfolio of financial assets. The objective is also to enable you to master performance measurement techniques and thus decipher the information documents and reports published by UCI managers.

### Who is this training for ?

#### For whom

Portfolio manager collaborator, back and middle office collaborator, asset manager, lawyer, IT specialist, compliant officer.

#### Prerequisites

Aucune

### Training objectives

- Master the fundamentals of asset management.
- Integrate the principles of interest rate product management.
- Apply the principles of equity management.
- Introduce yourself to structured management.
- Identify the criteria for measuring performance.

### Training program

#### Maîtriser l'environnement de la gestion d'actifs

- The players in asset management.
- Role and duties of the asset manager.

### Connaitre le fonctionnement des sociétés de gestion et des OPC

- Organization of management companies.
- Applicable regulations: UCITS, AIFM, AMF approvals.
- Measurement of the performance of UCIs and classification.

### Réaliser la gestion des produits de taux Cartographie des produits de taux.

- The concept of actuarial rate.
- Parameters: sensitivity, duration, yield curve and credit risk.
- The information sheet for a bond UCI .

### S'initier à la gestion structurée Objectifs d'une gestion structurée.

- Put in place a guarantee.
- Structured management typology.

### Gérer un portefeuille d'actions La gestion indicielle.

- Active management: bottom up or top down approaches; value or growth; sector rotation and market cycle.
- The typology of hedge funds.

### Évaluer la performance de la gestion d'un portefeuille Analyse du couple rendement risque.

- Performance measures: MWreturn and TWreturn.
- Risk-adjusted performance measures: Sharpe, information and Treynor and Calmar ratios.
- GIPS standards.
- Analysis of mutual fund management reports.

### Activité à distance

- To benefit from the contributions of an expert on a theoretical or practical point: a
- expert 'Discover the principles of structured management'.