

# Course Outline

(A SIDC CPE approved course)

**Title :** Portfolio Management Strategies

**Date :** 19th December 2017

**Venue :** Moffett Training Centre, E-3-2 , Plaza Kelana Jaya, Jalan SS7/13 A, Kelana Jaya, 47301, Petaling Jaya, KL

**CPE :** 10 Points

**Speaker :** Dr Ch'ng Huck Khoon

## Objectives

1. Recognise the importance of the portfolio approach in making investment decisions.
2. Formulate hedging strategies using various derivatives for risk management.
3. Formulate active and passive portfolio management strategies.
4. Evaluate portfolio performance using the relevant measures.

Time	Descriptions
9 : 00 - 10 : 00	<b>Portfolio theory</b>  1. Assumptions under the Markowitz portfolio theory 2. Expected rates of return for a portfolio of risky assets 3. Variance for a portfolio of risky assets 4. A three-asset portfolio 5. Efficient portfolios 6. Optimal portfolios
10 : 00 - 10 : 10	<b>Coffee Break</b>
10 : 10 - 11 : 30	<b>Passive strategies for equity and fixed income portfolios</b>  1. Buy and hold 2. Dollar-cost averaging 3. Constant beta 4. Interest rate risk and bond pricing 5. Strategies for fixed-income portfolio management 6. Case study on passive portfolio strategies
11 : 30 - 13 : 00	<b>Hedging strategies using derivatives</b>  1. Hedging strategies using futures contracts 2. Delta hedge 3. Portfolio insurance 4. Tracking error 5. Maturity matching 6. Case study on hedging using derivatives
13 : 00 - 14 : 00	<b>Lunch Break</b>

Time	Descriptions
14 : 00 - 15 : 50	<p><b>Active Portfolio Management</b></p> <ol style="list-style-type: none"> <li>1. Objectives of active portfolio management</li> <li>2. Approaches to active management</li> <li>3. Active equity management strategies</li> <li>4. Fundamental analysis</li> <li>5. Technical analysis</li> <li>6. Anomalies and attributes</li> <li>7. Active bond management strategies</li> <li>8. Interest rate anticipation</li> <li>9. Valuation analysis</li> </ol>
15 : 50 - 16 : 00	<p><b>Coffee Break</b></p>
16 : 00 - 18 : 00	<p><b>Portfolio performance evaluation</b></p> <ol style="list-style-type: none"> <li>1. Importance of measuring portfolio performance</li> <li>2. Sharpe and Treynor measures</li> <li>3. Jensen Measure</li> <li>4. Case study on portfolio performance evaluation</li> </ol>

# TRAINING COURSE REGISTRATION FORM

COURSE TITLE	Portfolio Management Strategies
COURSE DATE	19th December 2017
VENUE	Moffett Training Centre, E-3-2 , Plaza Kelana Jaya, Jalan SS7/13 A, Kelana Jaya, 47301, Petaling Jaya
REGISTRATION TIME	8.30AM - 9.00AM
TIME	9.00AM - 5.30PM
FEES	<b>RM 348 for Banker, member of professional associations [early bird by 19 Nov. 2017]</b> RM 398 for Banker, member of professional associations <b>RM 438 for Public [early bird by 19 Nov 2017]</b> RM 498 for Public <i>Fees are inclusive of coffee breaks, lunch, program materials and a Certificate of Attendance</i>
SIDC CPE Points	<b>10 (Ten)</b>
Instructions	Complete this form and fax to 03-76104234 or email to cpeseminar@chkconsultancy.com.my
Payment Details	1. Cheque made payable to "CHK CONSULTANCY SDN BHD". 2. Or bank in to MAYBANK A/C #. 557063320872 3. Scan and email bank in slip to cpeseminar@chkconsultancy.com.my or fax to 03-76104234
Terms & Policies	1. submission of this document would imply agreement to our terms and policies. 2. CHK Consultancy Sdn Bhd only recognizes either payment or Letter of Undertaking and this form to confirm reservation for the participant. 3. CHK Consultancy Sdn Bhd implements a non-refund policy. Transfer to another program date incurs a 20% transfer fee and must be within 1 month from the effected month. However, we allow a replacement participant with no additional charge. 4. Cancellation made within 7 calendar days before the event date will incur a fee of 50% of the program fee. 5. Payment made any time AFTER the program date will result in an additional collection fee amounting to 15% of the original invoiced amount. 6. Registration is on a first-come-first-served basic. Walk-in participant/s will be admitted on the basic of space availability. 7. DISCLAIMER : CHK Consultancy Sdn Bhd reserves the right to change the venue, alter the speaker(s) without further notice, reserves the right to cancel/postpone this program. Administrators and participants will be notified and any payment received will be carried forward.

## MODE OF PAYMENT

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## PARTICIPANT DETAILS (COMPLETE ALL DETAILS)

FULL NAME	
DESIGNATION	
NEW NRIC/PASSPORT NO.	
EMAIL ADDRESS	
PHONE NO.	
MOBILE	
SC LICENCE / CMSRL NO.	
PROFESSIONAL ASSOCIATIONS MEMBERSHIP NO.	

## ADMINISTRATOR DETAILS

COMPANY	
CONTACT PERSON	
EMAIL ADDRESS	
PHONE NO.	
FAX NO.	
BUSINESS POSTAL ADDRESS	

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