AB MAXIMUS
Capital Markets Training

Investment Analytics Workshop

Course Duration: 8 hours

Workshop Overview & Objectives

In this workshop, participants will learn to:

- Plan and place trades across multi-asset classes in a timely and defensible manner, in accordance with your firm's market views and your investors' portfolio mandate asset selection criteria;
- Report audit-quality records to monitor investor portfolio activities, including asset allocation, currency/factor exposure, concentration risk, investor restrictions, suitability, transactions, risk and return attribution versus longer term investment objective;
- Prepare marketing materials and what-if scenarios for relationship managers, as well as bespoke proposals for prospective investors;
- Calculate FX hedges for management of non - reference currency exposure, as well as tactical market hedges to reduce beta exposure if and appropriate;
- Create investor reports that can meet typical regulatory standards and consistent with industry best practices.

Who Should Attend

- Wealth Managers and Asset Managers eager to understand why Fintech is all the rage today
- Relationship Managers who want to offer their best combinations of investment solutions to investors
- Market Strategists, Investment Advisors and/or Asset Allocators

This workshop aims to train them to take advantage of state-of-the-art investment analytic tools to win more business and investors. It will focus on the hands-on application of analytical techniques to portfolios and the intuitive interpretation of outputs.

Course Outline

Brexit. The Chinese Yuan's extended devaluation. Donald Trump's surprisingly strong electoral performance during the US Presidential Election. These 2016 market events took most investors by surprise, resulting in unexpectedly large drops in the stock and currency markets. However, using its investment analytics platform, one fintech company has been able to successfully predicted – with its online research publication – these outcomes and advised its users not just on defensive moves but also how best to take advantage of volatile markets.

Course Outline cont.

<u>Part 1: Morning Session</u>

<u>Portfolio Construction and Rebalancing</u>

- Defining Market Views and Portfolio Objective
- Portfolio Allocation and Rebalancing
- Return Attribution and Asset-Level Rebalancing
- Understanding the Return Characteristics of Multi Asset Class Portfolios
- Understanding Exposures and Hedging
- Cases and Practical Issues
- Case Studies and Discussions
    - Case Studies: Investment Policy at the Hewlett Foundation
        - ✓ Using analytics to project each asset class return in an economic recovery scenario and determine the minimum return.

<u>Part 2: Afternoon Session</u>

<u>Hands-on Workshop & ICOs</u>

- Asset Selection
- Asset Selection Model
- Security Selection
- Combining Portfolio Rebalancing and Asset Selection
- Hands-on Lab Session
- Hands-on Lab Session: Continuation of the Case Study
    - Using analytics to determine whether a right decision has been made
    - Identifying and choosing better assets
    - Execution

Investment Analytics Workshop

Training Methodology

- Workshop style, with hands-on exercises and case studies

Training Requirements

- Participants are not required to have specific prior experience of any of the subject areas. More experienced individuals will be able to build on their knowledge through practical, current case studies.

Speaker's Profile

Mr. Benard Lee, CFA is the Founder and CEO of HedgeSPA, which predictive investment analytics platforms help professional investors harness the power of the Internet and massive computing to achieve out-performance never before thought possible. HedgeSPA was mentioned by Forbes as a potential industry disruptor, recently took a prize at the DBS Fintech Challenge, won the Red Herring Global Top 100 award, and is a finalist in the Accenture Fintech Innovation Lab.

Previously, Dr. Lee was an award-winning Managing Director at BlackRock in New York City and was responsible globally for recruiting and training its finance-related PhDs as one of his side jobs. He built part of BlackRock's highly profitable investment analytics platform and won a FinTech award from the publisher of the prestigious Risk Magazine for his implementation.

Dr. Lee was a finance professor in the US and Singapore, taught or guest-lectured at Columbia, NYU Courant, Stanford Business School and MIT-Tsinghua, served on the committee for the New York Quantitative Finance seminar, and is the author of various journal articles and several books, including an upcoming textbook entitled Investment Analytics: Theory and Practice, to be published by World Scientific, the publisher of Nobel lectures.

Register your interest today!

For in-house training request, please contact Alson at alson@abmaximus.com.
Competitive corporate discounts available for bulk registration.

Visit https://www.abmaximus.com/in-house-courses to find out more about the other courses available.

A.B. Maximus & Co. Pte Ltd 160 Robinson Road, #27-06 SBF Centre, Singapore 068914
T: 6327 5436 F: 6214 3596 | E: Trainingadmin@abmaximus.com