

# Alternative Investments

June 17, 2019 in Copenhagen

09.00 **Welcome and Introduction**

09.15 **1. Introduction to Alternative Investments**

- What are Alternative Investments?
- Benefits of Alternative Investments
- Challenges with Alternative Investments
- Statistical foundations
- Fund & fee structures
- Performance measurement & benchmarking

10.45 **Coffee Break**

11.00 **2. Real Estate**

- Listed and unlisted real estate
- Real Estate Sectors, Styles and associated risks
- Cap Rates, Spreads and Relative Valuation
- Real Estate Indices

12:00 **3. Other Real Assets**

- Timberland
- Farmland
- Infrastructure

12.30 **Lunch**

13.30 **4. Hedge Funds**

- Types of Hedge Fund strategies
- Historical returns
- Building a diversified Hedge Fund portfolio
- Famous Hedge Fund failures

14.30 **Coffee Break**

14.45 **5. Private Equity**

- Types of PE investments
- Persistence in manager performance
- Liquidity management

15.30 **6. Commodities**

- The commodities market
- Contango & backwardation
- Sources of commodity returns
- The business cycle and commodity investments

16.15 **7. Structured Products & ILS**

- CDO & CLO
- CAT Bonds

17.00 **End of course and evaluation**

## Price

The price for the course is DKK 7.000 ex VAT. The price includes course material, lunch and refreshments.

