

Alternative Investments

December 9, 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.

