

# Alternative Investments

## Course in Copenhagen

### 08.30 Welcome and Introduction

#### 08:45 1. Introduction to Alternative Investments

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

### 10.30 Coffee Break

#### 10.40 2. Real Estate

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

### 12.15 Lunch

#### 13:00 3. Infrastructure and other Real Assets

- Timberland
- Farmland
- Infrastructure

### 14.00 Coffee Break

#### 14.15 4. Private Equity

- Types of PE investments
- Value creation & exit strategies
- Dispersion and persistence in manager performance
- Liquidity management

### 15.00 Coffee Break

#### 15.15 4. Liquid Alternatives

- Insurance-linked Securities
- Historical and expected returns
- Managed Futures/CTA
- Example of simple trading strategies
- Managed Futures and inflation
- Managed Futures and crisis Alpha

### 16.00 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.

