2021 TRAINING

KingsThrones
RC 669993

FEBRUARY 25-26 **9:00am to 3:00pm**

Another Look at Factor Investing – Still Relevant? (On-line)

The consistent search for the elusive alpha has produced quite a number of interesting strategies over time. Managers realize that to be exceptional in earning that extra pay, a veritable and verifiable approach to generating this excess return must also continue to lead into new product creations that have the competitive moat. Factor investing came on the scene and has so far proven its worth to those who possess the capabilities of execution. We spend these two days digging exclusively into the fundamentals of factor risks, enablers of the strategies and their contextual relevance in application to portfolio management under different market exposures.

Day 1

1. Introduction: Revisiting asset pricing, returns and risk premiums under CAPM;
2. Factor risk theories;
3. Understanding what factors are – Macro, Static, & Dynamic;
4. Factor Benchmarks and Public versus Private markets;
5. Analysis: new products opportunities under different market conditions.

Day 2

1. Alpha-gens: Factor implications for alpha-seeking strategies;
2. The volatility issue – exploring the unusual low risk anomaly;
3. Enablers for successful factor strategies;
4. Looking forward: For how long will, or can factor strategies hold?

Training is open to all interested stakeholders in the industry: Asset Owners, Investment Advisers & Managers, Analysts and Regulators, etc.

Course Fee: NGN50,000.00 (inclusive of Taxes)

Register Here: https://kingsthronesng.com/course-registration/KT_16094130935fedb1e5895a3

Please NOTE: Link to Zoon Training Room will be sent to registered delegates 24 hours before start time.

This Course is also available on demand and in-person subject to further terms and conditions.