BCα Research
eAcademy

Global Asset Allocation 2023 Course Asia

Course Dates & Times

Region	Dates	Time
Asia	June 13, 15, 20, 22, 2023	8:00 AM–10:00 AM HKT / 10:00 AM–12:00 PM AEST

Course Fee

The course fee is **$2,000** USD.

Group discounts are also available.

Register

BCA Research eAcademy Global Asset Allocation

Contact Us

For more information, please email
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About BCA Research

BCA Research is the leading independent provider of global investment research.

Since 1949, BCA Research's mission has been to support its clients in making better investment decisions by delivering leading-edge analysis and forecasts of all major asset classes and economies, as well as educating, informing and stimulating discussion through thought-provoking, actionable macroeconomic research.

BCA provides its global investment research services to financial institutions, corporations and investment professionals across six continents. The firm maintains its head office in Montreal, with local offices in major financial centers around the world.

The BCA Research **Global Asset Allocation Academy** teaches CIOs, asset allocators, and investment professionals how to construct optimal multi-asset portfolios using methods and strategies that harvest alpha from macro inefficiencies.

This virtual course focuses on one of the most challenging parts of the investment process: properly matching the macro environment with appropriate asset allocation strategies.

In four 2-hour sessions over a 2-week span, delegates can gain a better understanding of how to develop and execute asset allocation strategies and how investors should be positioned given prevailing market conditions.

Participants receive eight CE points upon completion (one education credit for each completed session).

Course Agenda

Session 1

Introduction

- Strategic versus Tactical
- The BCA Global Asset Allocation Service approach

The Basics

Case Study 1: Global Financial Crisis
- What is asset allocation?
- Where are we in the cycle?

Case Study 2: TMT Bubble
- Do valuations matter?
- Safe havens
- Inflation hedges

Case Study 3: Stagflation

Session 2

Mean Variance Optimizers

- The uses and abuses of MVOs
- Capital market assumptions
- Volatility and correlation

Alternatives

- Return characteristics of alts
- Problems
- Hedge funds
- Real Estate
- Commodities
- Cat Bonds

Session 3

Long-Term Themes

- Debt supercycle
- Technology cycles
- Geopolitical multipolarity
- Mal-distribution of income

Factors/Exotic Beta

- Factor investing
- Small cap "outperformance"
- Incorporating factors into the investment process
- The role of quants models

Session 4

Currency Hedging

- Should you hedge the FX exposure of your overseas equity holdings?
- Simple versus dynamic hedging models
- What about foreign bonds?

Implementation

- Rebalancing
- Organizational alpha

Instructor

This course is taught by Garry Evans, Chief Strategist, Global Asset Allocation of BCA Research. Joining BCA in 2015, he is a member of the Research Executive Committee, where he is responsible for the talent portfolio. Garry has an MA in Asian Studies from Cambridge University and undertook postgraduate studies in economics at Kyoto University in Japan.