

INTENSIVE PROGRAMME

ADVANCED TOPICS IN ASSET MANAGEMENT

(6 ECTS)

17 to 28 March 2025

University of Applied Sciences BFI Vienna (Austria)

CREATING A MIXED FUND

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| ABOUT THE TOPIC | <p>Family office departments in the financial industry provide comprehensive wealth management and financial services to high net worth individuals (HNWIs). One key function that they perform is wealth management, offering tailored investment management services to grow and preserve the customer's wealth over time. This includes asset allocation, portfolio construction and ongoing monitoring of investment performance.</p> <p>The aim of this international workshop is to allow participants to work on a realistic business case that is designed in cooperation with our industry partner PriceWaterhouseCoopers. The participants will set up a mixed fund for a high net worth individual investor. They will also consider whether investments in crypto currencies seem advisable.</p> |
| CASE DESCRIPTION | <p>You and your team work for Family Office Services. Recently, the Family Office Services were contacted by a HNWI who is potentially interested in your services. She seeks to have her financial investment portfolio restructured. Currently her portfolio amounts to roughly 50m EUR.</p> <p>In the recent years, asset management was done by a befriended lawyer who has now retired. The HNWI now seeks to have her investment portfolio managed by a team of professionals. Her investment goal is stable mid- to long-term growth, with limited downside risk. Additionally, she is interested in whether an investment in crypto currencies could be beneficial.</p> <p>Your goal is to come up with a detailed plan on how the portfolio could be restructured considering also a potential investment in crypto currencies. Please keep in mind that your potential customer has a sound background in asset management, but she is not an expert. Before communicating your suggestions to your potential customer, you will present your plans to three partners. You have roughly a week's time to finish your report and send it to them. In roughly ten days you and your teams will present your results to the partners and the potential customer in a face-to-face session.</p> <p>Currently assets are allocated to blue chip shares, ETFs, and fixed income instruments. Specifically, the asset allocation is: EUR 11.5m in the Mercedes-Benz Group AG share (ISIN DE0007100000), EUR 8.4m in the Bayerische Motoren Werke (BMW) AG share (ISIN DE0005190003), EUR 9.8m in the iShares Core DAX UCITS ETF (DE) (ISIN DE0005933931), EUR 6.6m in the iShares Core S&P 500 UCITS ETF (Acc) (ISIN IE00B5BMR087), EUR 3.5m in the iShares Core MSCI World UCITS ETF USD (Acc) (ISIN IE00B4L5Y983), EUR 4.9m in the High Yield Corp Bond UCITS ETF (ISIN IE00BF3N7094), EUR 2.8m in the German Bund, 15 May 2036, zero-coupon bond (ISIN DE0001102549) and EUR 2.9m in the iShares € Inflation Linked Govt Bond UCITS ETF (ISIN IE00B0M62X26).</p> |
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