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Strategic Asset Allocation and International CAPM

By Philipp Kowollik

GRIN Verlag Mrz 2012, 2012. Taschenbuch. Book Condition: Neu. 227x147x23 mm. This item is printed on demand - Print on Demand Neuware - Seminar paper from the year 2004 in the subject Business economics - Investment and Finance, grade: 1,3, European Business School - International University Schloß Reichartshausen Oestrich-Winkel, 28 entries in the bibliography, language: English, abstract: The decision as to which Assets should be included in a portfolio is first addressed in a Strategic Asset Allocation policy. The determination of the Strategic Asset Allocation is one of the most important factors that influences a portfolio s performance. The process of defining a policy within the Strategic Asset Allocation should be done by both the portfolio manager and the potential investor. Together with the International Capital Asset Pricing Model the Strategic Asset Allocation tries to find an optimal portfolio which maximizes return and, at the same time, tries to minimize the possible risk. Due to currency and inflation risk, hedging should be considered as crucial point during the Strategic Asset Allocation. 1 2 Strategic Asset Allocation under consideration of the International Capital Asset Pricing Model decides to which asset classes a portfolio should be divided. Factors which determine the decision...



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