Cardiovascular disease is a major health problem in developed countries. A sedentary lifestyle and unhealthy diet increase cardiovascular risk factors, such as dyslipidemia, hypertension and insulin resistance. Life style modification is strongly recommended for prevention and therapy of cardiometabolic diseases and dyslipidemia. Regular physical activity can positively influence the lipoprotein profile by reducing triglycerides and increasing high-density lipoprotein cholesterol (HDL-C). Exercise seems to have little effect on total cholesterol and low-density lipoprotein cholesterol (LDL-C) but improves LDL subfractions by reducing small dense -LDL particles and increases the average size of LDL particles. The beneficial effect of physical activity on the lipoprotein profile seems to be more dependent on the amount of exercise than on the intensity. High-intensity training seems to have less effect than moderate aerobic exercise training on lipoproteins but is superior or equal in improving other metabolic risk factors.