

Portfolio & Risk Management Course

The course is applicable to the following financial careers:

- Hedge Funds
- Equity Research (buy-side and sell-side)
- Asset Management
- Private Wealth Management

Course Content

1. SESSION 1 - INTRODUCTION AND OVERVIEW INTO PORTFOLIO MANAGEMENT

- a) Introduction to regulatory issues for Portfolio management
- b) Different type of portfolios
- c) Introduction to different asset classes
- d) Objective of the course
- e) Ground rules of creation of the portfolio

2. SESSIONS 2 - STOCK SELECTION PROCESS

- a) Discuss the stocks selected by the participants
- b) Portfolio building process
- c) Other investment classes
- d) First step of model portfolio will be completed
- e) Introduction to derivative instruments

3. SESSIONS 3 - 4 - INTRODUCTION TO DERIVATIVE INSTRUMENTS

- a) Quick over to basic derivative products available
- b) Using derivative instruments to impact portfolio
- c) Update the model portfolio

4. SESSIONS 5 - PORTFOLIO EVALUATION, MONITORING AND REBALANCING

- a) Analyze the model portfolio created
- b) Performance measure using Sharp, Treynor's measures
- c) Measuring Alpha returns for the portfolio
- d) Re-balancing the portfolio based the new investment ideas

5. SESSIONS 6 - INTRODUCTION TO RISK MANAGEMENT

- a) Introduction to risk
- b) Hedging the portfolio against risks

6. SESSION 7 - RISK MANAGEMENT APPLICATIONS OF DERIVATIVES

- a) Use of equity futures to achieve target Beta
- b) Creating Zero exposure portfolio
- c) Demonstrate the use of futures to adjust portfolio allocation
- d) Using straddle strategy to limit risks for the portfolio
- e) Using currency and interest rate derivatives to hedge portfolios
- f) Daily volatilities for the stocks in the portfolio
- g) Estimating volatilities and Correlations
- h) Calculation of value at risk
- i) Monte Carlo simulation
- j) Stress test on the portfolio and back testing

7. SESSION 8 - RECAP & BEST PRACTICES, INTERVIEW SKILLS AND RESUME REVISION

- a) Recap of the course
- b) Advantage and disadvantages of risk management
- c) Time effort and costs involved in risk management
- d) Overview
- e) Short Individual Tests (To assess Conceptual, Analytical as well as Critical Reasoning Abilities)
- f) Interactive Q & A / Quiz Sessions / Short Presentations on a specific topics
- g) Career Resources

Certification Advantages & Training Methodology

- Hard copies of all class materials and Financial Models
- Training Manuals and Case-Studies
- Candidates will have hands on experience, building financial models, learning the ins and outs of finance and excel
- Proprietary presentations outlining the structure and content of each session (30 - 45 pages per session)

- Proprietary Excel based financial models, templates and spreadsheets, including homework assignments
- Handouts prepared by the Banker/Instructor
- Bring a laptop with which to work on during class

Target Group : Students / Working Executives

Eligibility : Candidates Need to Clear the Selection Test

Course Duration : 8 Sessions – 32 Live Classroom Hours

Attendance : 95% attendance is mandatory for availing job opportunities