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. SESSION 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