Global Horizon
TRAINING CENTER

Training Course:
Investment Management & Analysis

17 - 28 March 2025
Lisbon

Training Course:
Investment Management & Analysis

Training Course code: MA234691 From: 17 - 28 March 2025 Venue: Lisbon - Training Course Fees: 9100 ⬜ Euro

Introduction

Never before have financial issues been so often being the headline news. It is therefore crucial that today⬜s business professionals expand their financial knowledge to allow them to contribute to daily decisions and debates.

This course is designed specifically for non-financial personnel; this intensive Training course educates and informs delegates of the key financial analysis markets/products/risks and hazards.

Objectives

The training course provides delegates with the tools required to find better answers to questions such as:

- What are the major market indices and how are they linked?

- What is meant by a dual listing?

- How is a forward rate determined?

- Can I profit from interest differentials?

- What is the role of correlation in reducing risk?

- How do I judge whether my performance in the market is good or bad?

- What are futures and options?

- How can futures and options be used to protect the value of my portfolio?

- What is meant by spread trading?

- What is the role of bonds in a portfolio?

- The difference between fundamental and technical analysis.

- What are the Active and Passive Investing?

- The Risk-adjusted return measures.

- What are Style analysis and performance attribution?

Methodology

Using a combination of lectures and individual exercises with practical applications, the delegates will gain both theoretical and practical knowledge of the topics covered. The emphasis is on the ⬚real world⬚ and as a result, delegates will return to the workplace with both the ability and the confidence to apply the techniques learned.

Organizational Impact

This training course provides an integrated blending of concept and practical application. As well as developing subject knowledge delegates will return with enhanced quantitative and technical skills. Advanced Excel skills are increasingly a prerequisite for financial analysis. Delegates will return to the organization with great exposure to the power of Excel.

Personal Impact

Delegates will acquire detailed knowledge about the trading, pricing, and risk management associated with a variety of financial products. The practical and real-world approach will provide delegates with a ⬚tool-box⬚ to bring back to the organization to assist in the analysis of financing, treasury, and risk management decisions

Outlines

DAY 1

An Introduction to the Financial Markets

An Introduction to the Equity Markets:

- IPO⬚s

- Market Indices

- International Equity Market Links

- Dual Listings

- GDRs and ADR⬚s

An Introduction to Bond Markets

- Long Term versus Short Term

- Treasury versus Corporate

- Types of Bond

An Introduction to the FX Market

- The spot and forward market

- Exchange Rate trends and linkages

- Carry Trades

DAY 2

An Introduction to Portfolio Theory

- The link between risk and return.

- The role of correlation

- The Markowitz model of Portfolio Risk

- The benefits of diversification

- The Capital Asset Pricing Model

- Benchmarking

DAY 3 AND 4

Derivatives Use in Investment Management

An Introduction to the Derivatives Market

- Futures

- Options

The Cost of carrying Model

- Cash and carry arbitrage

- Reverse cash and carry arbitrage

Using Options to provide portfolio insurance

Using Futures to provide portfolio insurance

Using futures to change a portfolio ⬛beta⬛

Spread trading:

- Intra-commodity spreads

- Intra-commodity spreads

Option trading strategies.

DAY 5

Bond Portfolio Management

- Bond pricing

- Bond Duration

- Term structure of interest rates

- The convexity of a bond

- Bond ratings

- Immunizing a bond portfolio

- Structured products

- Money Market Deposits/CDs/Commercial Paper/Treasury Bills

DAY 6

Fundamental and Technical Analysis

- Technical versus fundamental analysis

- Yields and ratios

- Valuation

- Chartism

- Technical Trading Rules

DAY 7

Performance measurement and benchmarking

- measuring returns

- Measuring dollar-weighted vs. time-weighted returns

- Computing excess returns over a benchmark

- Compounding excess returns: Geometric mean excess return

- Basic measures of risk

- Measuring bad variation

- Tracking error and residual risk

DAY 8

Active vs. passive investing

- Sharpe ratio - Introduction to general notion

- Constructing the Sharpe ratio

- Sortino ratio

- Treynor's measure

- Jensen's alpha

- Appraisal ratio and information ratio

- Comparing the risk-adjusted measures

DAY 9

Risk-adjusted return measures

- Jensen's alpha

- Appraisal ratio and information ratio

- The Sharpe ratio, by William F. Sharpe

- The Sharpe ratio and the information ratio

DAY 10

Performance evaluation: Style analysis and performance attribution

- Style analysis

- Style Analysis - Part II

- Style analysis: How does it work?

- Performance attribution

- Performance attribution: Numerical illustration

Registration form on the Training Course:
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Complete & Mail or fax to Global Horizon Training Center (GHTC) at the address given below

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Full Name (Mr / Ms / Dr / Eng): ....
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Telephone / Mobile: ....
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Payment Method

☐ Please find enclosed a cheque made payable to Global Horizon

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