PENHALLOW ASSOCIATES LIMITED
A Financial Knowledge Company

# Investment Risk Measurement & Management

## Virtual Learning: Duration3 Hours,
## Course Price: £330 plus VAT
## 20.6.24 (09:00:12:00),

**Location: (UK) Virtual Learning Live Environment via Video Communication.**
***To book, or, require more information. Please contact Alan Penhallow;***
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***This programme may be of interest to your colleagues.***

***www.penassco.co.uk***

**Course Overview**

Observation number one: Not all Risk is bad. Too much risk aversion will likely result in missing out on upside opportunities. Risk management involves defining what level of risk is deemed acceptable & then striving to target those appropriate levels. However, Risk cannot be managed easily unless it can be measured. There is no silver bullet out there for this task, but a range of tools to be employed where appropriate.

- The first challenge – determining a Client's tolerance to bear risk
- Measuring Investable risk

- Volatility – Statistical probability and the dispersion of returns
- Do we live in a ‘Normal’ world?
- Case Study – Volatility in practice across the Mutual Fund Universe
- Fat Tails in Finance & Black Swans explained.
- A look at Wall Street’s ‘Fear Gauge’ – The Vix Index
- Portfolio Optimisation in Excel
- A tool from the Sell Side of the Market – Value at Risk – will it work?
- Tools from the Buy Side of the Market – Sharpe Ratios – Risk adjusted performance measurement

**Trainer Profile**

**Paul Meadows**

Paul has fifteen years Investment experience through various Front Office roles on the Buy side of the Markets in the UK - Trader, Global Equities Research Head & Portfolio Manager. He has knowledge of working in both Institutional& High Net Worth Private Client environments with the likes of Royal Insurance & Lloyds Private Bank

He has been designing & delivering both Public & in-house Financial Markets Training programmes worldwide since 2000, initially with the in-house tailored training arm of Euromoney, DC Gardner & has been the Managing Director of Chadley House Training since 2004. Clients range from Investment Banks (Citi, Deutsche Bank), Private Banks (Hoare & Co), Fund Managers (Blackrock, Axa IM), Sovereign Wealth Funds (Kuwait Investment Authority), Regulators (from London, Mongolia, Angola & Tanzania), Exchanges (London, Nigeria), Hedge Funds (Brevan Howard, Man Group).