



PENHALLOW ASSOCIATES LIMITED
A Financial Knowledge Company



Investment Risk Measurement & Management

Virtual Learning or Classroom Training

Duration 1 Hour.

Course Price: On Request

Location: (UK) For 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.

- Measuring Investable risk
- Volatility – Statistical probability and the dispersion of returns
- Do we live in a 'Normal' world?
- Fat Tails in Finance & Black Swans explained.
- A look at Wall Street's 'Fear Gauge' – The Vix Index
- A tool from the Sell Side of the Market - Value at Risk – will it work?
- Tools from the Buy Side of the Market – Sharpe & Information Ratios – Risk adjusted performance measurement

Learning Outcomes

Have you noticed that Markets tend to go up slowly & down quickly? People tend to think about Risk only on the downside, not the upside. This program is designed to offer an insight into the (traditionally numerically impenetrable) world of Risk from an Investor standpoint.

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).

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