JO6 Investment principles, markets and environment – Two Day Workshop

Workshop Timetable	• **9.30am – 4.30pm approximately**
• **Overall Workshop Outline**	• This two day revision workshop incorporates a blend of tutor led activity and a number of syndicate exercises. Opportunity will be taken to practice financial calculations and formulae • It is assumed that all delegates will have worked through the CII syllabus text **prior to attending the workshop** • All core topics cannot be covered due to time constraints
• **Syllabus Areas Covered**	• Introductions/housekeeping • Economic environment ✓ Economic cycle, fiscal / monetary policy, effect on interest rates /currency/ bonds / equities • Portfolio risks and returns ✓ Types of risk, measurement of risk, correlation, covariance CAPM, MPT, measurement of return • Risks and returns of the main asset categories ✓ Cash, bonds, equities, analysing companies, property • Alternative investments and derivatives ✓ commodities, art & antiques, structured products, futures & options

- Portfolio construction
- ✓ Efficient frontier, styles of investment, efficient market hypothesis, switching and churning

- Measuring portfolio performance
- ✓ Financial calculations, Sharpe ratio, alpha, beta, information ratio, money weighted rate of return, time weighted rate of return, performance attribution