

## “SHORT COURSE – Certificate in Investment Management”

Outline	محاوَر البرنامج
<p><b>Risk and Return</b></p> <ul style="list-style-type: none"> <li>○ On completion, the candidate should understand the time value of money <ul style="list-style-type: none"> <li>• understand the varying investment returns from the main different</li> <li>• asset classes – ‘risk-free’ rates of return and the risk premium</li> </ul> </li> <li>○ understand how risk is measured – volatility, the significance of standard deviation as a measure of volatility, the importance and limitations of past performance data</li> <li>○ understand the measurement of total return and the significance of beta and alpha</li> </ul> <p><b>Portfolio Construction Theories</b></p> <ul style="list-style-type: none"> <li>○ On completion, the candidate should: <ul style="list-style-type: none"> <li>• know the main principles of Modern Portfolio Theory (MPT) and the Efficient Markets Hypothesis (EMH)</li> <li>• understand the assumptions underlying the construction of</li> </ul> </li> </ul>	<p>هذه الشهادة ليست متاحة باللغة العربية</p>



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<p>the Capital Asset Pricing Model (CAPM) and its limitations</p> <ul style="list-style-type: none"> <li>• know the main principles behind Arbitrage Pricing Theory (APT)</li> <li>understand the concepts of behavioural finance</li> </ul> <p><b>Investment Strategies</b></p> <ul style="list-style-type: none"> <li>○ On completion, the candidate should understand the main equity strategies: <ul style="list-style-type: none"> <li>• active/passive/core-satellite investment</li> <li>• top-down/bottom-up investment styles</li> </ul> </li> <li>○ understand bond strategies</li> <li>○ understand the use of different asset classes within a portfolio</li> <li>○ understand the use of funds as part of an investment strategy</li> </ul> <p><b>Performance Measurement</b></p> <ul style="list-style-type: none"> <li>○ On completion, the candidate should understand how benchmarking can be used to measure performance</li> <li>○ understand the use of performance attribution techniques</li> </ul>	



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### مجاور البرنامج

- understand the terms money weighted and time weighted return
- Understand the concepts of the following ratios:
  - Sharpe
  - R-squared
  - Maximum drawdown
  - Standard deviation