

Tozzi Trading Floor Workshops E1410 – by Kai Petainen – kpetaine@umich.edu

Intro to Factset -- if you take only one workshop, take this one.

For equity, quant-work, and hedgefunds, Factset is THE premier equity research tool. It combines data from a number of databases and showcases the data in an easy-to-use format.

The 'Intro to Factset' workshops cover equity research, charts, equity comparison, financial statements, debt, estimates, news, research reports, mutual fund/insider ownership, and M&A deals. If you take only one session, take this session, it might help with homework!

Date	Time
Fri, September 11	10:00 am - 12:00 pm
Tue, September 15	7:00 pm - 9:00 pm
Wed, September 16	7:00 pm - 9:00 pm
Fri, September 18	10:00 am - 12:00 pm
Tue, September 22	7:00 pm - 9:00 pm
Wed, September 23	7:00 pm - 9:00 pm

Advanced Factset - Equity Quant Screening

The 'Advanced Factset' workshops will cover equity quant screening. You do not need previous experience with screening. We'll create a simple screen and then I'll show you how to create a complex screen and backtest formulas from that screen. This workshop can help you choose a stock, and understand how some quant/hedge funds operate. Financial engineering students, take this session!

Date	Time
Fri, October 2	1:00 pm - 3:00 pm
Tue, October 6	8:00 pm - 10:00 pm
Wed, October 7	8:00 pm - 10:00 pm
Fri, October 9	1:00 pm - 3:00 pm
Tue, October 13	7:00 pm - 9:00 pm
Wed, October 14	7:00 pm - 9:00 pm

Barra - Portfolio Risk Management

The 'Barra - Portfolio Risk Management' workshops will utilize Barra to analyze sector and style risk in portfolios. We'll also talk about optimizing portfolios and 'information ratios'. If you're interested in portfolio management, take this session.

Date	Time
Fri, October 16	1:00 pm - 3:00 pm
Tue, October 20	7:00 pm - 9:00 pm
Wed, October 21	7:00 pm - 9:00 pm

Factset - Fixed Income Tools

The 'Factset - Fixed Income Tools' will cover the basics of Fixed Income research in Factset.

Date	Time
Fri, October 23	1:00 pm - 3:00 pm
Tue, October 27	7:00 pm - 9:00 pm
Wed, October 28	7:00 pm - 9:00 pm

eVal, AFGview and Factset - Equity Valuation

Would you like to value some stocks? The equity valuation workshop will cover the software tools in Tozzi and how you can use them to value stocks. I won't talk about theory, NPV, CAPM, or beta - your classes are meant for that stuff. This is another practical workshop, where I'll show you how I use the software to value stocks. If you're going to pitch a stock somewhere, this session will certainly help you. Equity valuation is part art and part science, and hopefully this will help a bit more.

Date	Time
Mon, September 14	7:00 pm - 9:00 pm
Thu, September 17	8:00 pm - 10:00 pm
Fri, September 18	12:00 pm - 2:00 pm
Mon, October 5	8:00 pm - 10:00 pm
Thu, October 8	8:00 pm - 10:00 pm
Fri, October 9	3:00 pm - 5:00 pm