

SEYA CAPITAL
INSIGHT · STRATEGY · GROWTH

TREASURY & INVESTMENT MANAGEMENT

Portfolio Management and Hedging

Managing Portfolio Risk and Return Through Practical Hedging Techniques

SECTOR	FORMATS	FEE FROM	2027 SESSIONS
Treasury & Investment Management	5 days & 2 weeks	US$ 2,100	3

OVERVIEW

About this course

A successful portfolio comes down to managing risk and return effectively. Portfolio management involves overseeing investments that meet an organisation's long-term financial objectives and risk tolerance, and it matters just as much to individual investors as it does to organisations. Different investment options carry different levels of risk, and managing that risk sits at the core of portfolio management — but doing it well requires the ability to weigh strengths, weaknesses, opportunities, and threats across the full range of available investments.

This Seya Capital Portfolio Management & Hedging training course is an ideal opportunity for those looking to sharpen their skills and strengthen their technical ability to manage portfolio risk and return. Delegates will gain solid insight into financial markets and the techniques needed to manage and hedge portfolio risk.

This Seya Capital Portfolio Management & Hedging training course highlights:

- Practical applications of portfolio theory
- Bond valuation and duration
- Bond convexity
- Forward and futures contracts

- Option pricing

2027 SCHEDULE

Dates, venues & fees

DATES	VENUE	FORMAT	FEE PER DELEGATE
2 – 6 Aug 2027	Arusha, Tanzania	5 days	**US$ 2,100**
9 – 20 Aug 2027	Johannesburg, South Africa	2 weeks	**US$ 3,960**
16 – 20 Aug 2027	Johannesburg, South Africa	5 days	**US$ 2,200**

Fees exclude travel and accommodation. This course is also available in-house, on dates and at a venue of your choice.

OBJECTIVES

By the end of the course

This Seya Capital Portfolio Management & Hedging training course aims to give delegates:

- Knowledge of selecting alternative asset classes from the capital market
- Relevant techniques for assessing portfolio risk and return
- An understanding of the importance of the derivatives market for hedging
- Knowledge of the types of asset classes available in the market
- Familiarity with different option strategies

WHO SHOULD ATTEND

Designed for

Financial market professionals seeking to widen their knowledge of financial products and investment analysis

Upper-middle and senior management who joined the industry 10+ years ago and want to update their skill set

Regulators looking to understand current trends in financial markets

New entrants to the financial industry keen to understand capital markets and portfolio theory

PROGRAMME

Course outline

Day 1: Portfolio Theory

- The Markowitz model of portfolio risk
- The Capital Asset Pricing Model (CAPM)
- A practical application of CAPM to a range of companies

Day 2: Fixed Income Securities

- Bond pricing
- Bond duration
- The term structure of interest rates
- The convexity of a bond
- Bond ratings
- Immunising a bond portfolio
- Structured products
- Money market deposits

Day 3: Derivative Securities I

- An introduction to the derivatives market
- Futures
- Options
- The cost of carry model
- Cash-and-carry arbitrage
- Reverse cash-and-carry arbitrage
- Using futures to provide portfolio insurance
- Using futures to change a portfolio's beta
- Spread trading: inter-commodity and intra-commodity spreads

Day 4: Derivative Securities II

- Using options to provide portfolio insurance
- Option trading strategies
- Option pricing
- The option Greeks
- Volatility trading

Day 5: Alternative Investments

- Opportunities offered by alternative investments: property, commodities, and art and wine

METHODOLOGY

How you will learn

This training course is delivered as a highly participative workshop combining formal presentations with real-world examples. Delegates will have the opportunity to apply each topic during the training, and since Excel is central to the course, delegates are encouraged to bring their own laptop to the sessions.

IMPACT

The return on learning

For your organisation

- Staff equipped with the ability to manage portfolio risk
- Up-to-date, industry-standard techniques for portfolio management and risk assessment
- Advanced Excel knowledge for portfolio management techniques
- Organisational growth and development through increased credibility in portfolio management
- Competitive advantage from stronger knowledge and technique in effective portfolio management

For you

- A wider knowledge base of financial products
- A greater awareness of techniques available to provide leverage
- Advanced ability in financial analysis using Excel
- Greater clarity on risk and the tools available to manage portfolio risk
- A solid understanding of the derivatives market and its impact on portfolio management

CERTIFICATION

Seya Capital certificate

Upon successful completion of this classroom-based training course, delegates will be awarded a Seya Capital Certificate.

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Register or enquire

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