



FINANCE AND TREASURY TRAINING

Portfolio Management and Hedging

5 day course

Classroom, online or in-house

Course overview

This course covers protecting a portfolio against identified risks without destroying the return it exists to produce. Delegates work through exposure identification, the instruments available for hedging equity, interest rate and currency risk, hedge ratio determination and the residual basis risk that remains, and the cost of a hedge measured properly against the exposure it removes. Practical attention goes to the decision of what not to hedge, to the accounting and disclosure consequences of a hedge, and to the constrained instrument availability in many African markets.

What you will learn

- Identify and quantify the exposures within a portfolio
- Select instruments to hedge equity, interest rate and currency risk
- Determine a hedge ratio and quantify residual basis risk
- Measure the cost of a hedge against the exposure removed
- Decide deliberately what not to hedge
- Assess the accounting and disclosure consequences of hedging
- Work within constrained instrument availability in African markets

Who should attend

- Portfolio and asset managers
- Treasury professionals
- Risk managers in investment institutions
- Pension fund staff and trustees
- Finance managers with market exposure

Course outline

- 01 Exposure identification and quantification
- 02 Hedging instruments for equity, rate and currency risk
- 03 Hedge ratios and basis risk
- 04 The true cost of a hedge
- 05 Deciding what not to hedge
- 06 Accounting and disclosure consequences
- 07 Instrument availability in African markets
- 08 Monitoring a hedge over its life

Upcoming dates

Dates	Venue	Format	Fee per delegate
3 to 7 September 2026	Lusaka, Zambia	Classroom	R11,995
24 to 28 September 2026	Online	Online	R7,500
28 September to 2 October 2026	Dubai, UAE	Classroom	R11,995
14 to 18 November 2026	Kigali, Rwanda	Classroom	R11,995



Fees and how to register

Online **from R6,500** per delegate, classroom **from R11,995** per delegate, in-house training is quotation on request. Book 2 or more delegates on this course and save 10%.

To register or request an in-house proposal, visit www.afrisciencegroup.com, email info@afriScience.co.za, or WhatsApp us on **+27 63 479 1136**.

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