



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
16 to 20 November 2026	Online	Online	R8,500
11 to 15 January 2027	Pretoria, South Africa	Classroom	R19,950
8 to 12 March 2027	Johannesburg, South Africa	Classroom	R19,950
15 to 19 March 2027	Kigali, Rwanda	Classroom	USD 1,325



Fees and how to register

This 5 day course is **R8,500** per delegate online, **R19,950** in the classroom in South Africa, Botswana, Namibia, Lesotho and Eswatini, and **USD 1,325** in the classroom elsewhere in Africa. 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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