



AFCM
ARAB FEDERATION OF
CAPITAL MARKETS

EUROMONEY
LEARNING

Portfolio Management & Asset Allocation

Date: 29 - 30 April, 2025
9:00 AM - 2:00 PM

Course Fees

700\$ (AFCM Members)

800\$ (Non Members)





Course Overview

This is a 2-day program designed to provide fundamental understanding of portfolio management to an audience with a basic understanding of traditional asset classes such as public equities and corporate debt. We will introduce a number of alternative asset classes as well including hedge funds, private equity, and private credit/direct lending. We will cover Modern Portfolio Theory, the frameworks for performance measurement and risk management.

Primary topics

- Active and passive fixed income portfolio management strategies
- Correctly implement a variety of yield curve strategies
- Risk and return characteristics of equity strategies
- Hedge fund strategies and the implications for diversified portfolio performance
- Investment strategy interrelationships across asset classes
- Modern Portfolio Theory in the real-world
- Measuring portfolio performance
- Portfolio performance attribution and risk measures

Who should attend?

- Portfolio Manager
- Risk Managers
- Relationship Managers
- Private Bankers
- Investment Analysts
- Corporate Compliance
- Finance and Administration



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Course instructor

Dr. Faris Saah

Dr. Faris has over 25 years of global financial markets experience, specializing in alternative asset management, leveraged finance, and structured credit, with senior roles at Blackstone (GSO Capital), Pequot Capital, Morgan Stanley, and JP Morgan.

An accomplished educator, he has taught finance courses at Harvard, MIT, and Columbia Business School, covering topics like financial analysis, portfolio management, and structured credit, earning praise for simplifying complex concepts.

Dr. Faris holds an MS in Finance from MIT Sloan, a BS in Industrial Engineering from Virginia Tech, and serves on the MIT Education Council. He is fluent in French, Arabic, and Mandarin.





Agenda

Day One

Morning Session: Modern Portfolio Theory and Application

- Overview of MPT Principles and Assumptions
- Efficient Frontier and Capital Market Line
- Application of MPT In Portfolio Construction
- Performance Measurement Metrics: Sharpe Ratio, Treynor Ratio, Jensen's Alpha, Etc.
- Benchmark Selection and Evaluation
- Challenges In Performance Measurement and Interpretation
- Risk Measurement for Each Asset Class
- Attribution Analysis: Decomposing Portfolio Returns into Risk Factors
- Cross-Asset Correlation and The Benefits of Diversification

Afternoon Session: Active and Passive Fixed Income Strategies

- Overview of Fixed Income Markets
- Distin Yield Curve Strategies: Duration, Convexity, Key Rate Duration
- Yield Curve Positioning: Flattening Vs. Steepening Strategies
- Implementation Techniques and Examples
- Distinction Between Active and Passive Management
- Indexing Strategies and Their Benefits
- Replication Techniques: Full Vs. Sampling Replication
- Tracking Error Management



Agenda

Day Two

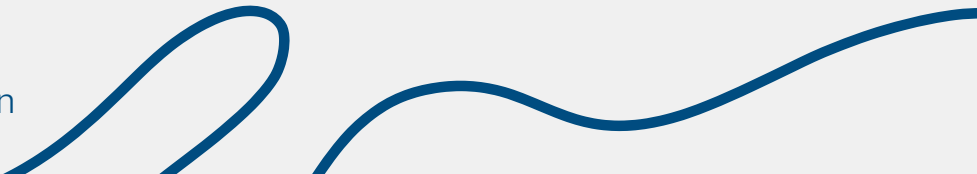
Morning Session: Equity Portfolio Strategies

- Overview of Hedge Fund Strategies
- Current State of The Industry
- Major Hedge Fund Investors

The Five Major Strategies

1. Macro and Managed Futures Funds
 2. Event-Driven Hedge Funds
 3. Relative Value Hedge Funds
 4. Equity Hedge Funds
- Valuation Challenges
 - Fund of Hedge Funds
 - Risk Management of Hedge Fund Strategies
 - Benefit of Adding Hedge Funds to Any Portfolio - Diversification

Afternoon Session: Hedge Funds

- Overview of Hedge Fund Strategies
 - Current State of The Industry
 - Major Hedge Fund Investors
 - The Five Major Strategies
 - Macro and Managed Futures Funds
 - Event-Driven Hedge Funds
 - Relative Value Hedge Funds
 - Equity Hedge Funds
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Contact

Contact Us For more inquiries or require assistance with cancellation or transfer:

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