

# ADVANCED PORTFOLIO MANAGEMENT EQUITY & FIXED INCOME

(Tuesday - Thursday) 15<sup>th</sup> - 17<sup>th</sup> April 2025 (3 Days)

09:00AM - 03:00PM

In-person @ UIC premises

Arabic/material in English

FEES FOR UIC MEMBERS  
KWD 275

FEES FOR NON-MEMBERS  
KWD 305



**Alaa Ghanem**

## Introduction:

Advanced Portfolio Management for Equity and Fixed Income is crucial for several reasons, especially as financial markets become more complex and the need for sophisticated strategies increases.

A correct management strategy help investors to optimize return – get the highest possible return for a certain level of risk.

The training could include a mix of lectures, examples, and simulations to help participants apply the concepts learned.

“Advanced Portfolio Management for Equity and Fixed Income” course would be suitable for experienced financial professionals seeking to deepen their understanding of portfolio management with a particular focus on both fixed income and equity strategies.

## Target Audience:

- Portfolio Managers
- Equity Analysts
- Directors
- Investment bankers
- Head of Departments
- Analysts
- Private Equities
- Venture Capital



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## Outline:

### Module 1: The portfolio approach to investing

- Overview
- Steps
- Risk tolerance to different investors

### Module 2: Equity portfolio strategies

- Passive
- Active
- Styles

### Module 3: Fixed Income portfolio strategies

- Interpretation of the yield curve and implication on the portfolio positioning
- Duration and convexity
- Duration matching to minimize interest rate risk
- Interest rate sensitivity
- Interest rate forecasting and positioning
- Credit spread and risk management
- Multi currencies strategy

### Module 4: Portfolio optimization

- Covariance and correlation
- The efficient frontier and optimal asset allocation
- Capital asset pricing model
- Security market line
- Risk parity
- Black-Litterman Model for asset allocation

### Module 5: Risk measurement tools and ratios

- Standard deviation
- Sharpe ratio
- Treynor measure
- Jensen's Alpha
- Sortino ratio
- VaR

### Module 6: Systematic vs unsystematic risk

- Controlled factors
- External factors
- Force majeure



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## Expert's Profile: Alaa Ghanem

Alaa Ghanem is the CEO of Advisory and Business Company. Alaa has more than 16 years of experience at international and regional conglomerates. He developed and established the financial and equity research departments and the economic advisory units in leading companies in the MENA region like Bank Audi. He participated in tens of financial and economic global conferences and wrote thousands of investment notes and research papers that were published by international and regional newspapers like Bloomberg and Zawya. Alaa graduated in 2007 with distinction from the Lebanese American University in collaboration with George Washington University in USA, with double major in Finance and Economics. He completed his CVA in 2008 and his CFA in 2009. Alaa attended several executive education courses at INSEAD University, University of Cambridge and Yale University.