INVESTMENT PORTFOLIO MANAGEMENT



GENTEX®
TRAINING CENTER

GENTEX Training Center LLC | Orlando - FL, USA
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Introduction

Investment Portfolio Management Training Course builds the practical skills that portfolio managers, analysts and advisers need to construct and control multi-asset portfolios. Participants learn how asset allocation drives long-term outcomes, how risk is measured and budgeted, and how performance is attributed and reviewed. The programme covers strategic and tactical allocation, diversification, rebalancing, correlation analysis, benchmark selection and mandate design. Furthermore, it addresses portfolio risk measurement, drawdown control, liquidity management and reporting to clients and committees. As a result, delegates can build portfolios that match objectives and stay within mandate. Gentex Training Center delivers the programme through modelling workshops and portfolio review case work.

Investment Portfolio Management Course Objectives

- Explain the portfolio management process from objective setting to review.
- Define investment objectives, constraints and investment policy statements.
- Apply strategic and tactical asset allocation and rebalancing rules.
- Measure risk and return using standard deviation, beta and correlation.
- Construct portfolios using diversification and the efficient frontier concept.
- Apply portfolio risk budgeting, tracking error and active risk limits.
- Measure performance using Sharpe ratio, alpha, information ratio and drawdown.
- Perform performance attribution by asset class, sector and security.
- Evaluate benchmarks, mandates and manager selection criteria.
- Prepare portfolio reviews and reports for clients and investment committees.

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Course Methodology

The course combines market briefings with hands-on modelling workshops and portfolio review case studies. Participants build a multi-asset portfolio in Excel, run risk and attribution analysis and prepare a client review pack. In addition, structured peer review and group discussion reinforce each technique, and every day closes with an applied portfolio task.

Who Should Take This Course

- Portfolio managers, assistants and investment analysts.
- Wealth management and private banking professionals.
- Pension, endowment and sovereign fund staff.
- Treasury and asset-liability management professionals.
- Fund selectors and manager research analysts.
- Consultants and advisers supporting portfolio decisions.

Investment Portfolio Management Course Outlines

Day 1: Portfolio Management Process and Policy

- The portfolio management process and its stages.
- Investment objectives, return targets and risk tolerance.
- Constraints: liquidity, time horizon, tax, legal and regulatory.
- Investment policy statements and mandate design.
- Governance: investment committees and delegated authority.
- Behavioural influences on portfolio decisions and client expectations.
- Workshop: drafting an investment policy statement for a client.

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Day 2: Asset Allocation and Portfolio Construction

- Asset class characteristics and their role in a portfolio.
- Strategic asset allocation and long-term policy weights.
- Tactical asset allocation and market timing limits.
- Diversification, correlation and the efficient frontier concept.
- Rebalancing rules, thresholds and calendar versus band approaches.
- Home bias, currency exposure and hedging policy.
- Workshop: building a strategic allocation with rebalancing rules.

Day 3: Risk Measurement and Risk Budgeting

- Return measurement: time-weighted and money-weighted returns.
- Risk measurement using standard deviation, beta and correlation.
- Value at risk, expected shortfall and drawdown analysis.
- Tracking error, active risk and risk budgeting principles.
- Factor exposures and style analysis for portfolios.
- Liquidity risk and concentration limits.
- Workshop: measuring portfolio risk and setting a risk budget.

Day 4: Performance Measurement and Attribution

- Benchmark selection and appropriateness assessment.
- Risk-adjusted metrics: Sharpe ratio, Treynor ratio and information ratio.
- Alpha generation and evaluating manager skill.
- Performance attribution by asset class, sector, country and security.
- Brinson attribution and allocation versus selection effects.

- Reporting returns net of fees and transaction costs.
- Workshop: running performance attribution on a multi-asset portfolio.

Day 5: Monitoring, Review and Client Reporting

- Monitoring portfolios against mandate and policy limits.
- Manager selection, monitoring and termination criteria.
- Rebalancing execution, trading costs and implementation shortfall.
- Review meetings, reporting packs and client communication.
- Handling underperformance, mandate breaches and remediation.
- Reporting to investment committees and trustees.
- Workshop: presenting a portfolio review before a review panel.

Conclusion

By successfully completing Investment Portfolio Management Training Course, participants will have acquired the knowledge to construct and manage portfolios with discipline and evidence. They will understand asset allocation, diversification, risk measurement, performance attribution and mandate monitoring, and they will know how to prepare reviews that clients and committees accept. As a result, delegates improve portfolio outcomes and reporting quality. Gentex Training Center builds the programme around current investment practice.

FAQs for the Investment Portfolio Management course

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Q1 What is the "Investment Portfolio Management" course about?

It covers how portfolios are built, measured and reviewed. You learn objective setting, asset allocation, diversification, risk measurement, performance attribution and mandate monitoring, with practical Excel modelling and portfolio review case work.

Q2 What are the key benefits of the "Investment Portfolio Management" course?

You gain a repeatable process for building portfolios that match client objectives and mandate limits. You also improve risk control, measure manager skill more objectively, strengthen client and committee reporting, and manage rebalancing execution better.

Q3 What skills will I gain from the "Investment Portfolio Management" course?

You will gain asset allocation and portfolio construction, portfolio risk measurement and risk budgeting, performance measurement and attribution, and portfolio monitoring, review and client reporting.

Q4 What tools, methods, or standards are covered in the "Investment Portfolio Management" course?

The course covers investment policy statement design, strategic and tactical asset allocation, rebalancing bands, standard deviation, beta and correlation measurement, value at risk and expected shortfall, tracking error and active risk budgeting, Sharpe ratio, Treynor ratio, information ratio and alpha, Brinson performance attribution, and benchmark and mandate design.

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Q5 How is the "Investment Portfolio Management" course applied in real-world practice?

Graduates apply it to set allocation policy for clients and funds, construct and rebalance portfolios, monitor risk against mandate limits, run attribution and performance reviews, select and monitor managers, and prepare reporting packs for clients, trustees and investment committees.