PENSION FUND INVESTMENT STRATEGIES



GENTEX®
TRAINING CENTER

GENTEX Training Center LLC | Orlando - FL, USA
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Introduction

Pension Fund Investment Strategies Training Course prepares trustees, investment staff and advisers to set and run investment strategy for retirement schemes. Participants learn how scheme liabilities shape asset allocation, and how funding, risk and return interact over long horizons. The programme covers liability-driven investment, strategic and tactical asset allocation, de-risking pathways, manager selection and governance frameworks. Furthermore, it addresses funding valuations, covenant assessment, risk budgeting and reporting to trustees and members. As a result, delegates can build investment strategy that matches scheme objectives and regulatory expectations. Gentex Training Center delivers the programme through modelling workshops and trustee case work.

Pension Fund Investment Strategies Course Objectives

- Explain how scheme design and liabilities drive investment strategy.
- Interpret actuarial funding valuations, discount rates and funding levels.
- Apply liability-driven investment and hedging approaches for interest rate and inflation risk.
- Set strategic asset allocation across growth and matching assets.
- Design de-risking pathways linked to funding triggers.
- Apply tactical asset allocation within agreed ranges.
- Evaluate manager selection, monitoring and termination criteria.
- Apply risk budgeting, diversification and drawdown control.
- Assess governance, fiduciary duties and investment decision frameworks.
- Report funding, risk and performance to trustees and stakeholders.

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Course Methodology

The course combines technical briefings with modelling workshops and trustee decision case studies. Participants build an asset allocation model, run funding scenarios and prepare a trustee investment report. In addition, structured peer review and group debate sharpen judgement, and each day closes with an applied strategy task.

Who Should Take This Course

- Pension fund trustees and scheme managers.
- Investment officers in pension, endowment and sovereign funds.
- Actuarial and investment consulting professionals.
- Asset managers running pension mandates.
- Corporate finance and treasury staff overseeing scheme funding.
- Auditors, advisers and regulators reviewing scheme governance.

Pension Fund Investment Strategies Course Outlines

Day 1: Scheme Design, Liabilities and Funding

- Defined benefit versus defined contribution scheme structures.
- Liability profiles, membership demographics and maturity.
- Actuarial valuation methods and discount rate assumptions.
- Funding level, deficit and contribution planning.
- Covenant assessment and employer support.
- Regulatory funding and governance requirements.
- Workshop: mapping a scheme's liability profile and funding position.

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Day 2: Liability-Driven Investment and Risk Hedging

- Interest rate and inflation sensitivity of liabilities.
- Liability-driven investment approaches and hedging instruments.
- Swaps, gilts and inflation-linked instruments for hedging.
- Hedge ratios, collateral and liquidity demands.
- Managing basis and counterparty risk in hedging programmes.
- Interaction between funding level and hedge effectiveness.
- Workshop: designing a hedging programme for interest rate and inflation risk.

Day 3: Strategic Asset Allocation and De-Risking

- Growth versus matching asset allocation frameworks.
- Return expectations and risk assumptions by asset class.
- Efficient frontier, diversification and correlation analysis.
- De-risking pathways triggered by funding milestones.
- Glidepath design and trigger mechanisms.
- Scenario testing and stress testing of allocation decisions.
- Workshop: building a strategic allocation and glidepath model.

Day 4: Manager Selection, Monitoring and Implementation

- Investment strategy implementation and mandate design.
- Active, passive and factor-based approaches.
- Manager selection criteria, due diligence and fee negotiation.
- Performance monitoring, attribution and manager review.

- Tactical allocation and rebalancing within ranges.
- Liquidity management and cash flow planning for benefit payments.
- Workshop: evaluating a manager proposal and mandate structure.

Day 5: Governance, Risk Budgeting and Reporting

- Fiduciary duties, trustee responsibilities and decision frameworks.
- Investment governance models and delegation arrangements.
- Risk budgeting, tracking error and risk limits.
- Environmental, social and governance factors in pension investment.
- Reporting funding, risk and performance to trustees and members.
- Building an investment strategy statement and review cycle.
- Workshop: presenting an investment strategy review before a trustee panel.

Conclusion

By successfully completing Pension Fund Investment Strategies Training Course, participants will have acquired the knowledge to set investment strategy that fits scheme liabilities and objectives. They will understand funding valuation, liability-driven investment, asset allocation, de-risking, manager selection and governance, and they will know how to report decisions to trustees with evidence. As a result, delegates improve funding outcomes and governance quality. Gentex Training Center builds the programme around current pension investment practice.

FAQs for the Pension Fund Investment Strategies course

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Q1 What is the "Pension Fund Investment Strategies" course about?

It covers how investment strategy is set for retirement schemes in line with their liabilities. You learn funding valuation, liability-driven investment, asset allocation, de-risking pathways, manager selection, risk budgeting and governance, with practical modelling case work.

Q2 What are the key benefits of the "Pension Fund Investment Strategies" course?

You gain the ability to link investment decisions to funding outcomes rather than to short-term returns alone. You also improve risk hedging, design clearer de-risking triggers, strengthen manager oversight and fee control, and report strategy decisions that satisfy trustees and regulators.

Q3 What skills will I gain from the "Pension Fund Investment Strategies" course?

You will gain pension funding and liability analysis, liability-driven investment and hedging design, strategic asset allocation and de-risking pathway design, and manager selection, risk budgeting and trustee governance.

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Q4 What tools, methods, or standards are covered in the "Pension Fund Investment Strategies" course?

The course covers actuarial valuation methods and discount rate assumptions, funding level and deficit analysis, liability-driven investment with swaps, gilts and inflation-linked instruments, hedge ratio and collateral management, efficient frontier and correlation analysis, glidepath design with funding triggers, manager due diligence and fee negotiation, performance attribution, tracking error and risk budgeting, and investment strategy statement frameworks.

Q5 How is the "Pension Fund Investment Strategies" course applied in real-world practice?

Graduates apply it to interpret funding valuations, design hedging programmes for interest rate and inflation risk, set strategic asset allocation, agree de-risking trigger points, select and monitor managers, plan scheme cash flows, and prepare investment strategy reports and reviews for trustee boards and regulators.