PORTFOLIO INVESTMENT ANALYSIS



GENTEX®
TRAINING CENTER

GENTEX Training Center LLC | Orlando - FL, USA
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Introduction

Portfolio Investment Analysis Training Course builds the analytical skills that investment professionals need to select securities, construct portfolios and measure results. Participants learn how markets price assets, how risk and return interact, and how to test a portfolio's behaviour under different conditions. The programme covers asset class analysis, valuation methods, portfolio construction, risk measurement, performance attribution and benchmark comparison. Furthermore, it addresses behavioural influences, rebalancing and reporting to clients and committees. As a result, delegates can build and review portfolios with evidence rather than intuition. Gentex Training Center delivers the programme through data workshops and portfolio analysis case work.

Portfolio Investment Analysis Course Objectives

- Explain market structure and how asset prices are formed.
- Apply risk and return measurement using standard deviation, beta and correlation.
- Value equities and fixed income securities using accepted methods.
- Apply valuation metrics including price-earnings, EV/EBITDA and yield measures.
- Construct portfolios using diversification and asset allocation principles.
- Apply performance metrics including Sharpe ratio, alpha and information ratio.
- Perform attribution analysis by asset class, sector and security selection.
- Evaluate benchmarks and assess portfolio positioning against them.
- Apply rebalancing rules and portfolio risk control techniques.
- Prepare portfolio analysis reports for clients, trustees and committees.

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Course Methodology

The course combines market briefings with hands-on data workshops and portfolio analysis case studies. Participants analyse live market data, construct a portfolio model in Excel and run performance and attribution analysis. In addition, structured peer review and group discussion reinforce each technique, and every day closes with an applied analysis task.

Who Should Take This Course

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

Portfolio Investment Analysis Course Outlines

Day 1: Market Structure and Asset Class Analysis

- Market structure, participants and trading venues.
- Equities, fixed income, currencies, commodities and alternatives.
- Index construction, benchmarks and their use in analysis.
- Market efficiency concepts and their practical limits.
- Macro drivers: growth, inflation and interest rate cycles.
- Yield curves, credit spreads and market signals.
- Workshop: analysing asset class returns and risk over a market cycle.

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Day 2: Security Valuation and Investment Cases

- Fundamental analysis and the drivers of shareholder value.
- Equity valuation using price-earnings, EV/EBITDA and dividend yield.
- Discounted cash flow valuation and cost of equity estimation.
- Fixed income valuation, duration and credit assessment.
- Relative valuation and peer group benchmarking.
- Building an investment case with thesis, catalysts and risks.
- Workshop: valuing a listed company and a bond and comparing them.

Day 3: Portfolio Construction and Risk Measurement

- Asset allocation: strategic, tactical and rebalancing approaches.
- Diversification, correlation and the efficient frontier concept.
- Risk measurement using standard deviation, beta and correlation.
- Value at risk, drawdown analysis and stress testing.
- Position sizing, concentration limits and mandate constraints.
- Liquidity and currency risk in portfolio construction.
- Workshop: building a multi-asset portfolio model in Excel.

Day 4: Performance Measurement and Attribution

- Return measurement: time-weighted and money-weighted returns.
- Risk-adjusted metrics: Sharpe ratio, Treynor ratio and information ratio.
- Alpha generation and evaluating manager skill.
- 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 and attribution analysis on a portfolio.

Day 5: Portfolio Review, Reporting and Decision Support

- Benchmark selection and appropriateness assessment.
- Monitoring portfolios against mandate and policy limits.
- Handling underperformance and rebalancing decisions.
- Behavioural influences on investment decisions and client expectations.
- Preparing portfolio analysis packs and client presentations.
- Presenting analysis and defending conclusions under challenge.
- Workshop: presenting a portfolio analysis review before a review panel.

Conclusion

By successfully completing Portfolio Investment Analysis Training Course, participants will have acquired the knowledge to analyse securities, construct portfolios and appraise performance with evidence. They will understand valuation methods, risk measurement, attribution and portfolio review, and they will know how to present analysis that clients and committees accept. As a result, delegates improve investment decision quality and reporting standards. Gentex Training Center builds the programme around current investment practice.

FAQs for the Portfolio Investment Analysis course

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

It covers how securities are valued, how portfolios are built and how performance is measured. You learn asset class analysis, valuation methods, risk measurement, attribution and portfolio review, with practical Excel modelling and live market data workshops.

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

You gain the ability to question valuations and portfolio positioning rather than accepting them. You also improve risk measurement, measure manager skill more objectively, strengthen client and committee reporting, and make rebalancing decisions on defined criteria.

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

You will gain market and asset class analysis, security valuation and investment case building, portfolio construction and risk measurement, and performance attribution and portfolio reporting.

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

The course covers price-earnings, EV/EBITDA and dividend yield valuation metrics, discounted cash flow valuation with cost of equity estimation, duration and credit assessment for fixed income, standard deviation, beta and correlation measurement, value at risk and drawdown analysis, efficient frontier and asset allocation frameworks, Sharpe ratio, Treynor ratio, information ratio and alpha, Brinson attribution, and benchmark selection criteria.

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

Graduates apply it to value equities and bonds, build and monitor portfolios within mandate limits, measure risk and performance against benchmarks, run attribution analysis, select and review managers, prepare client and trustee reporting packs, and support rebalancing and investment committee decisions.