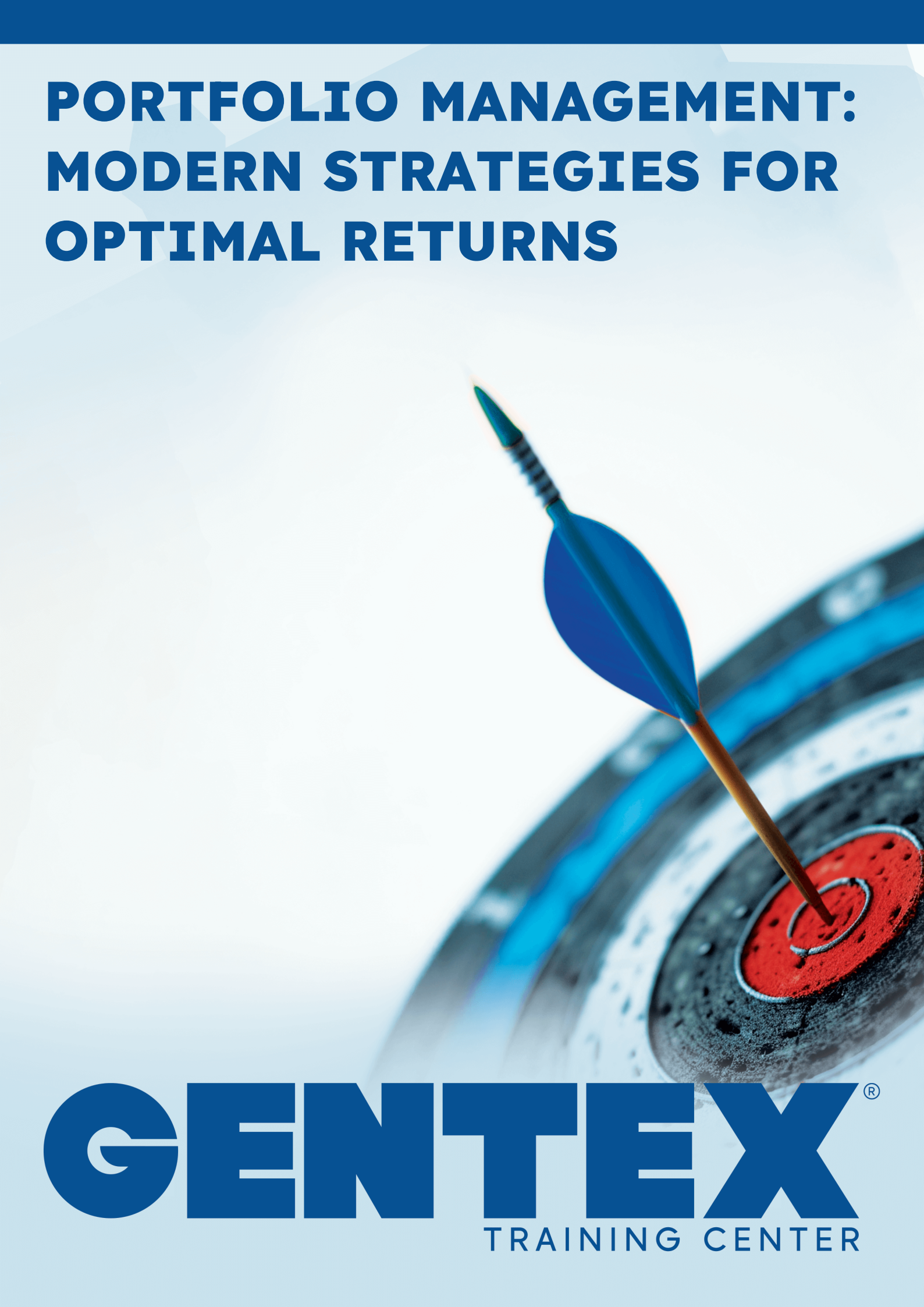
PORTFOLIO MANAGEMENT: MODERN STRATEGIES FOR OPTIMAL RETURNS



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TRAINING CENTER

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Introduction

Portfolio Management: Modern Strategies for Optimal Returns Training Course gives investment professionals the strategies used to build portfolios that perform across market conditions. Participants learn how factor investing, risk parity, dynamic allocation and alternative assets reshape traditional portfolio construction. The programme covers asset allocation, factor models, risk budgeting, drawdown control, liquidity planning and performance review. Furthermore, it examines behavioural discipline, cost control and governance over strategy change. As a result, delegates can design and defend strategies aimed at optimal returns within defined risk limits. Gentex Training Center delivers the programme through modelling workshops and strategy case work.

Portfolio Management: Modern Strategies for Optimal Returns Course Objectives

- Explain portfolio objectives, risk tolerance and mandate constraints.
- Apply strategic and dynamic asset allocation across asset classes.
- Apply factor investing concepts including value, momentum and quality.
- Build risk parity and risk budgeting frameworks for portfolios.
- Measure return and risk using standard deviation, beta and correlation.
- Apply value at risk, expected shortfall and drawdown control.
- Evaluate alternative assets including real assets and private markets.
- Assess illiquidity, capacity and diversification limits in portfolio design.
- Apply performance metrics including Sharpe ratio, alpha and information ratio.
- Review strategy performance and report to clients and committees.

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Course Methodology

The course combines market briefings with hands-on modelling workshops and strategy case studies. Participants build a multi-strategy portfolio model, run risk budgeting and scenario analysis and prepare a strategy recommendation. In addition, structured peer review and group debate sharpen judgement, and each day closes with an applied strategy task.

Who Should Take This Course

- Portfolio managers and investment strategists.
- Analysts in asset management, wealth and pension funds.
- Treasury and asset-liability management professionals.
- Fund selectors and manager research analysts.
- Family office and sovereign fund investment staff.
- Consultants and advisers supporting portfolio strategy.

Portfolio Management: Modern Strategies for Optimal Returns Course Outlines

Day 1: Portfolio Foundations and Policy Design

- Objectives, return targets and risk tolerance definition.
- Constraints: liquidity, horizon, tax, legal and mandate limits.
- Investment policy statements and strategy governance.
- Asset class roles and return drivers across markets.
- Benchmarks, indices and customised policy benchmarks.

- Behavioural discipline in strategy implementation.
- Workshop: drafting an investment policy and strategy framework.

Day 2: Strategic and Dynamic Allocation

- Strategic asset allocation and long-term policy weights.
- Dynamic allocation, valuation-aware and momentum-aware tilting.
- Risk parity and equal risk contribution approaches.
- Rebalancing rules, bands and calendar versus threshold triggers.
- Scenario testing across growth, inflation and rate regimes.
- Currency exposure and hedging policy for portfolios.
- Workshop: building a strategic and dynamic allocation model.

Day 3: Factor Investing and Risk Budgeting

- Factor concepts: value, momentum, quality, size and low volatility.
- Factor construction, screening and portfolio implementation.
- Smart beta and factor-based index strategies.
- Risk budgeting across factors, sectors and asset classes.
- Tracking error, active risk and risk contribution analysis.
- Avoiding factor crowding and unintended exposures.
- Workshop: implementing a factor-based portfolio with risk limits.

Day 4: Alternatives, Liquidity and Downside Control

- Real assets, infrastructure, commodities and private markets.
- Illiquidity premium, capacity constraints and lock-up terms.
- Diversification benefits and correlation instability.

- Value at risk, expected shortfall and stress testing.
- Drawdown control, downside protection and tail hedging.
- Cost control: fees, transaction costs and implementation drag.
- Workshop: adding an alternative allocation with liquidity constraints.

Day 5: Performance Review, Governance and Reporting

- Return measurement and risk-adjusted performance metrics.
- Attribution across allocation, factor and security decisions.
- Evaluating strategy effectiveness and cost of carry.
- Reporting performance to clients, trustees and committees.
- Governance of strategy change and mandate amendments.
- Reviewing decisions and incorporating lessons learned.
- Workshop: presenting a portfolio strategy review before a review panel.

Conclusion

By successfully completing Portfolio Management: Modern Strategies for Optimal Returns Training Course, participants will have acquired the knowledge to design portfolio strategies aimed at strong risk-adjusted returns. They will understand allocation, factor investing, risk budgeting, alternatives, downside control and performance review, and they will know how to defend strategy decisions to clients and committees. As a result, delegates improve portfolio outcomes and decision discipline. Gentex Training Center builds the programme around current investment practice.

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FAQs for the Portfolio Management: Modern Strategies for Optimal Returns course

Q1 What is the "Portfolio Management: Modern Strategies for Optimal Returns" course about?

It covers the strategies used to build portfolios for strong risk-adjusted returns. You learn allocation, factor investing, risk parity, alternatives, downside control and performance review, with practical modelling and strategy case work.

Q2 What are the key benefits of the "Portfolio Management: Modern Strategies for Optimal Returns" course?

You gain a broader strategy toolkit than a single allocation approach provides. You also improve risk budgeting and factor implementation, control drawdowns and costs more deliberately, evaluate alternative assets with realistic assumptions, and defend strategy choices to clients and committees.

Q3 What skills will I gain from the "Portfolio Management: Modern Strategies for Optimal Returns" course?

You will gain portfolio strategy and allocation design, factor investing and risk budgeting application, alternative asset and liquidity assessment, and performance review, downside control and strategy reporting.

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Q4 What tools, methods, or standards are covered in the "Portfolio Management: Modern Strategies for Optimal Returns" course?

The course covers investment policy statement design, strategic and dynamic asset allocation, risk parity and equal risk contribution models, factor construction for value, momentum, quality, size and low volatility, smart beta implementation, risk budgeting and tracking error analysis, standard deviation, beta and correlation measurement, value at risk, expected shortfall and drawdown control, illiquidity and capacity analysis, Sharpe ratio, alpha, information ratio, and attribution analysis.

Q5 How is the "Portfolio Management: Modern Strategies for Optimal Returns" course applied in real-world practice?

Graduates apply it to set allocation policy for clients and funds, design factor-based and risk parity portfolios, budget risk across assets and factors, assess alternative asset allocations and liquidity terms, run stress tests and drawdown analysis, monitor costs, and report strategy performance to clients, trustees and investment committees.