



Investment Management and Portfolio Construction Training Course

28 December 2026 – 1 January 2027
San Diego

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Ref: 396_132305 **Date:** 28 December 2026 – 1 January 2027 **Location:** San Diego **Fees:** 14000 Euro

Overview

Investment Management and Portfolio Construction Training Course is a five-day advanced course for investment professionals who leave with a Governed Investment Portfolio Decision Pack. The course connects mandate design, capital-market assumptions, strategic allocation, portfolio construction, risk budgeting, security and manager decisions, implementation, performance attribution, and rebalancing. Participants turn investor objectives and constraints into traceable portfolio choices and oversight rules. Agile Leaders Training Center delivers this course on investment management and portfolio construction.

Who Should Attend

- Portfolio management functions responsible for allocation and investment decisions
- Investment research functions responsible for assumptions and security evidence
- Asset-owner functions responsible for mandates, managers, and oversight
- Risk functions responsible for budgets, limits, scenarios, and monitoring
- Wealth and treasury functions responsible for governed portfolio outcomes

The course assumes participants already interpret market data, returns, risk measures, and valuation evidence and leaves out introductory personal finance and product sales.

Departments and Industries

The course supports investment management and portfolio construction across institutional and commercial environments.

- Investment, treasury, wealth, risk, and finance departments
- Asset management, banking, insurance, and securities organizations
- Pension, endowment, foundation, and sovereign investment functions
- Corporate treasury and institutional reserve-management functions
- Investment consulting, research, and manager-oversight functions

Learning Objectives

By the end of this course, participants will be able to:



- Build investment objectives, constraints, and governance rules
- Analyze capital-market assumptions and portfolio scenarios
- Apply allocation and portfolio-construction methods
- Evaluate securities, managers, and implementation choices
- Use risk budgets, limits, and rebalancing triggers
- Diagnose performance through measurement and attribution

Course Agenda

Day 1: Investment Mandate and Governance

- Investor Objective and Constraint Map
- Investment Policy Statement Decision Framework
- Risk Capacity and Tolerance Assessment Grid
- Governance Role and Decision-Right Matrix
- Portfolio Benchmark and Success-Criteria Design

Day 2: Assumptions and Asset Allocation

- Capital Market Expectation Scenario Set
- Risk, Return, and Correlation Estimate Matrix
- Strategic Asset Allocation Decision Grid
- Mean-Variance Optimization Constraint Review
- Liability, Liquidity, and Illiquid-Asset Overlay

Day 3: Portfolio Construction and Risk Budgeting

- Asset-Class and Factor Exposure Map
- Diversification and Concentration Diagnostic
- Risk Contribution and Risk-Budget Worksheet
- Active-Passive Allocation Decision Matrix
- Portfolio Stress Scenario and Limit Dashboard

Day 4: Implementation and Performance

- Security and Investment Manager Evaluation Scorecard
- Portfolio Implementation and Execution Plan
- Time-Weighted and Money-Weighted Return Review
- Allocation-Selection-Interaction Attribution Model
- Monitoring, Drift, and Rebalancing Rulebook



Day 5: Investment Portfolio Practice

- Suggested Exercise: Mandate and Policy Challenge
- Suggested Exercise: Allocation and Constraint Review
- Suggested Exercise: Risk-Budget and Stress-Test Decision
- Suggested Exercise: Performance Attribution Briefing
- Capstone Exercise: Governed Investment Portfolio Decision Pack

Practical Exercises

The course uses suggested activities to convert investor circumstances and market evidence into governed portfolio decisions.

- Suggested activity: draft objectives and constraints for an institutional reserve.
- Suggested activity: compare allocations under different return and liquidity assumptions.
- Suggested activity: diagnose concentration and risk contributions in a multi-asset portfolio.
- Suggested activity: explain performance and recommend a rebalancing response.

FAQs

Who suits investment management and portfolio construction training, and what does it assume?

Investment management and portfolio construction training suits portfolio managers, analysts, asset owners, wealth managers, treasury professionals, risk specialists, and governance functions who already interpret market, valuation, return, and risk information.

How does advanced investment management differ from introductory investment training?

Advanced investment management converts objectives and constraints into allocation, construction, risk-budget, implementation, attribution, and rebalancing decisions, while introductory training establishes instrument and market concepts.

What belongs in an investment policy statement?

An investment policy statement records purpose, return and risk objectives, constraints, time horizon, liquidity, permitted assets, allocation ranges, benchmarks, responsibilities, monitoring expectations, and rebalancing or review triggers.

How does risk budgeting improve portfolio construction?

Risk budgeting assigns acceptable risk contributions across assets, strategies, or managers so portfolio choices can be tested against the desired return sources, diversification, limits, and loss tolerance.



How should investment performance attribution inform decisions?

Investment performance attribution should identify allocation, selection, interaction, factor, or manager contributions, reconcile them to total results, distinguish process from noise, and guide review without treating past performance as a forecast.

Conclusion

Participants leave with a Governed Investment Portfolio Decision Pack containing a mandate, assumptions, allocation, construction choices, risk budget, manager scorecard, attribution review, monitoring rules, and rebalancing triggers. The pack changes separate investment opinions into traceable decisions. It supports investment committees, portfolio teams, risk functions, and asset owners throughout the management cycle.