



Commodity Trading Advisor Strategy and Oversight Training Course

12 – 16 July 2027
San Diego



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Ref: 422_134211 **Date:** 12 – 16 July 2027 **Location:** San Diego **Fees:** 14000 Euro

Overview

Commodity Trading Advisor Strategy and Oversight Training Course is a five-day professional course for commodity trading advisers, portfolio strategists, risk professionals, allocator teams, and institutional client functions. Participants examine managed futures mandates, systematic and discretionary methods, portfolio construction, risk budgets, performance evidence, manager due diligence, disclosures, operating controls, and continuing oversight. They leave with a CTA Strategy and Oversight File. Agile Leaders Training Center delivers this commodity trading advisor training course without offering regulatory advice, licensing, investment recommendations, or return promises.

Who Should Attend

- Commodity trading advisers and strategy professionals responsible for managed-futures programmes
- Portfolio managers and analysts evaluating systematic and discretionary futures strategies
- Risk professionals responsible for limits, exposures, drawdowns, liquidity, and escalation
- Institutional allocator and investment committee support teams
- Client, product, and business-development teams supporting mandate communication
- Operations, compliance, and due-diligence teams reviewing manager controls and evidence

Participants should understand basic futures and portfolio concepts. The course does not confer a licence or credential and does not replace legal, regulatory, tax, or investment advice.

Departments and Industries

- Asset management, alternative investments, and managed-futures firms
- Banks, investment companies, family offices, and institutional investors
- Risk, compliance, operations, product, and client-service functions
- Pension, endowment, insurance, and sovereign investment teams
- Research, advisory, due-diligence, and investment consulting teams
- Technology and data functions supporting systematic investment processes

Learning Objectives

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



- Explain the commodity trading adviser operating model and mandate boundaries
- Compare systematic, discretionary, trend, relative-value, and diversified approaches
- Build portfolio allocation and risk-budget rules for managed-futures mandates
- Interpret return, volatility, drawdown, correlation, leverage, and liquidity evidence
- Conduct quantitative, qualitative, operational, and disclosure due diligence
- Design approval, monitoring, exception, escalation, and review controls

Course Agenda

Day 1: Adviser Model and Mandate Architecture

- Commodity Trading Adviser Role and Service Boundary
- Managed Futures Vehicle and Account Structure Map
- Client Objective, Constraint and Risk-Tolerance Record
- Investment Mandate Scope and Permitted-Instrument Matrix
- Governance Roles, Delegations and Conflict Controls

Day 2: Strategy Taxonomy and Investment Process

- Systematic and Discretionary Decision Models
- Trend, Carry, Relative-Value and Multi-Strategy Logic
- Signal, Research, Model and Human-Judgement Workflow
- Long and Short Exposure Construction
- Strategy Capacity, Crowding and Regime Sensitivity

Day 3: Portfolio Construction and Risk Budgeting

- Market Universe, Diversification and Concentration Rules
- Volatility Target, Position Size and Risk Contribution
- Leverage, Margin, Liquidity and Collateral Constraints
- Correlation, Stress Scenario and Tail-Risk Analysis
- Portfolio Rebalancing and Limit Escalation

Day 4: Performance Analysis and Manager Due Diligence

- Return Series, Benchmark and Fee Interpretation
- Volatility, Drawdown, Recovery and Consistency Analysis
- Track-Record Quality and Data Reconciliation
- Investment Team, Process and Technology Assessment
- Managed Futures Manager Due Diligence Interview



Day 5: Disclosure, Operations and Continuing Oversight

- Mandate Disclosure and Risk Communication Review
- Trade, Valuation, Reconciliation and Exception Controls
- Service Provider, Cybersecurity and Continuity Evidence
- Ongoing Monitoring Dashboard and Review Triggers
- Termination, Transition and Recordkeeping Plan

Practical Workshops

- Apply a managed futures strategy course comparison matrix
- Build a CTA portfolio risk course allocation and limit model
- Interpret performance, drawdown, leverage, and liquidity evidence
- Conduct a structured managed futures manager due diligence interview
- Review a mandate, disclosure, and operating-control evidence pack
- Assemble the CTA Strategy and Oversight File

Course Deliverables

- CTA Operating Model and Mandate Canvas
- Strategy Classification and Comparison Matrix
- Portfolio Risk Budget and Limit Template
- Performance and Drawdown Review Worksheet
- Manager Due Diligence Questionnaire
- CTA Strategy and Oversight File with monitoring triggers

Frequently Asked Questions

Does this course prepare participants for a licence?

No. It builds professional analysis and oversight skills but does not confer a licence, registration, designation, or certification.

Does the course teach a single trading system?

No. It compares systematic and discretionary approaches and focuses on how mandates, portfolios, risks, evidence, and controls are evaluated.

Is the course only for advisers?

No. It also supports allocator, risk, operations, product, client, and due-diligence teams that select or oversee managed-futures strategies.



Will participants evaluate performance records?

Yes. Exercises address return, volatility, drawdown, recovery, fees, leverage, liquidity, and data-quality evidence without promising future results.

What is the main workplace output?

Participants complete a CTA Strategy and Oversight File containing mandate, strategy, risk, due-diligence, disclosure, and monitoring tools.