QUEST
Professional Center

PROFESSIONAL TRAINING COURSE

Course No. 1552

Asset Allocation & Portfolio Construction Training Course

WEALTH MANAGEMENT & PRIVATE BANKING
FINANCE, INVESTMENT & BANKING

DURATION
5 Days

DELIVERY
Classroom

Course Overview

The Asset Allocation & Portfolio Construction Training Course provides a comprehensive professional framework for designing, evaluating, and managing investment portfolios in line with investor objectives, risk tolerance, investment horizons, and liquidity requirements. The course focuses on moving beyond individual investment selection toward a structured portfolio approach that balances expected returns, risk, diversification, and long-term investment objectives.

Asset allocation is one of the most important strategic decisions in portfolio management because it determines how capital is distributed across different asset classes according to the investor's objectives and risk profile. This course examines strategic and tactical asset allocation, the characteristics of equities, fixed income, cash and cash equivalents, real assets, and alternative investments, as well as the relationship between asset correlation, diversification, portfolio risk, and expected returns.

The programme provides a practical approach to multi-asset portfolio construction. Participants learn how to establish target asset allocations, evaluate expected returns and risks, select appropriate investments, manage concentration and portfolio exposures, and incorporate liquidity requirements and investment constraints into portfolio design. The course also addresses portfolio construction for different investor profiles and objectives, including capital growth, income generation, capital preservation, and balanced investment strategies.

Advanced portfolio risk management is another key component of the programme. Participants examine market, liquidity, credit, concentration, and portfolio-level risks, while applying scenario analysis and stress testing to evaluate portfolio resilience under different market conditions. The course also explores portfolio monitoring, performance measurement, benchmark selection, and rebalancing techniques to help maintain alignment between portfolio positioning and investment objectives.

Through case studies, practical portfolio construction exercises, quantitative analysis, market scenarios, and workshops, the Asset Allocation & Portfolio Construction Training Course enables participants to develop more disciplined investment decision-making capabilities. The programme is particularly valuable for professionals working in investment management, asset management, wealth management, private banking, investment advisory, and institutional investment functions who are responsible for developing, evaluating, or monitoring investment portfolios.

Objectives

- Analyze investor objectives, investment horizons, liquidity requirements, risk tolerance, and investment constraints during the course.
- Develop an integrated asset allocation framework that connects investment objectives with expected returns and acceptable risk levels.
- Evaluate the characteristics and strategic roles of major asset classes within diversified investment portfolios.
- Apply strategic asset allocation principles when designing long-term investment portfolios.
- Apply tactical asset allocation techniques when evaluating changing market conditions and investment opportunities.
- Design diversified multi-asset portfolios that balance expected return, risk, liquidity, and concentration considerations.
- Evaluate correlations between asset classes and assess the impact of diversification on overall portfolio risk.
- Assess market, liquidity, credit, concentration, and other portfolio-level risks using structured analytical approaches.
- Apply scenario analysis and stress testing techniques to evaluate portfolio resilience under different market conditions.
- Evaluate portfolio performance against investment objectives and appropriate benchmarks and identify significant performance deviations.
- Develop practical portfolio rebalancing approaches that maintain alignment with target asset allocations.
- Prepare and present a comprehensive asset allocation and portfolio construction strategy by the end of the course.

Who Should Attend

The Asset Allocation & Portfolio Construction Training Course is designed for professionals working in investment management, asset management, wealth management, private banking, investment advisory, and institutional investment functions. It is particularly suitable for Portfolio Managers, Investment Managers, Asset Managers, Investment Analysts, Investment Advisers, Financial Advisers, Wealth Managers, Private Bankers, Investment Product Specialists, and professionals involved in portfolio strategy and investment decision-making.

The programme is also relevant to professionals working in financial institutions, investment firms, asset management companies, institutional investment departments, treasury functions, and risk management teams who participate in portfolio design, investment analysis, performance monitoring, or risk oversight. Professionals responsible for evaluating investment strategies and supporting asset allocation decisions can also benefit from the programme.

Senior executives, Chief Investment Officers, Heads of Investment, Portfolio Management Leaders, Asset Management Directors, Wealth Management Managers, and investment decision makers can benefit from the course when developing investment frameworks, strengthening portfolio governance, improving risk management, and establishing more disciplined approaches to asset allocation and portfolio construction.

Learning Outcomes

- Analyze investor objectives, financial requirements, and investment constraints relevant to portfolio design.
- Assess investor risk tolerance and connect it with investment objectives and portfolio strategy.
- Evaluate the characteristics and potential roles of equities, fixed income, cash, real assets, and alternative investments.
- Determine the strategic role of different asset classes within diversified investment portfolios.
- Apply strategic and tactical asset allocation principles according to portfolio objectives and market conditions.
- Construct diversified multi-asset portfolios using appropriate asset allocation and risk management principles.
- Analyze asset correlations and evaluate their impact on portfolio diversification and overall risk.
- Identify and assess market, liquidity, credit, concentration, and other investment risks.
- Apply scenario analysis and stress testing to evaluate portfolio resilience.
- Measure portfolio performance using appropriate return, risk, and benchmark indicators.
- Identify deviations from target asset allocations and develop appropriate portfolio rebalancing recommendations.
- Develop and present an integrated asset allocation and portfolio construction strategy based on defined investment objectives and risk parameters.

Course Outline

DAY 01

Foundations of Asset Allocation and Portfolio Management

- Understanding the role of asset allocation in portfolio management
- Relationship between asset allocation, expected return, and investment risk
- Identifying investor objectives and investment horizons
- Assessing liquidity, income, capital preservation, and growth requirements
- Evaluating risk tolerance and risk capacity
- Understanding investment constraints and portfolio design considerations
- Principles of investment diversification
- Relationship between asset correlation, diversification, and portfolio risk
- Distinguishing asset allocation from individual security selection
- Strategic importance of asset allocation in long-term portfolio management

> **PRACTICAL APPLICATION**
> Analyze an investor profile and develop an initial asset allocation framework

DAY 02

Asset Classes and Strategic Asset Allocation

- Characteristics and investment roles of equities
- Fixed income instruments and their return and risk characteristics
- Cash and cash equivalents and liquidity management
- Real assets and alternative investments
- Evaluating expected returns across asset classes
- Assessing risk characteristics and correlations between asset classes
- Strategic asset allocation frameworks
- Establishing target portfolio allocations
- Designing portfolios for different risk profiles
- Aligning asset allocation with investment objectives

DAY 02 — CONTINUED

> **PRACTICAL APPLICATION**
>
> Develop a strategic asset allocation for a diversified multi-asset portfolio

DAY 03

Portfolio Construction and Investment Risk Management

- Principles of multi-asset portfolio construction
- Investment selection within asset classes
- Diversification across sectors, markets, regions, and asset classes
- Managing portfolio concentration and investment exposures
- Market risk assessment and management
- Liquidity and credit risk management
- Evaluating portfolio-level risk
- Understanding volatility, risk, and expected return
- Scenario analysis and portfolio stress testing
- Assessing portfolio resilience under changing market conditions

> **PRACTICAL APPLICATION**
>
> Construct an investment portfolio and analyze its risk exposures and diversification characteristics

DAY 04

Tactical Asset Allocation and Portfolio Performance Measurement

- Understanding tactical asset allocation
- Differences between strategic and tactical investment decisions
- Evaluating market conditions and investment opportunities
- Adjusting asset allocation in response to changing market environments
- Managing deviations from target asset allocations

DAY 04 — CONTINUED

- Principles of portfolio performance measurement
- Return and risk analysis
- Selecting appropriate performance benchmarks
- Portfolio performance attribution
- Evaluating portfolio results against investment objectives

PRACTICAL APPLICATION

Analyze an existing portfolio, evaluate performance, and identify opportunities for improvement

DAY 05

Portfolio Rebalancing and Integrated Investment Strategy

- Principles and objectives of portfolio rebalancing
- Establishing portfolio rebalancing thresholds
- Time-based, rule-based, and market-driven rebalancing approaches
- Managing portfolios during periods of market volatility
- Reviewing asset allocation when investor objectives change
- Integrating risk management into portfolio construction
- Developing portfolio monitoring and review frameworks
- Key performance indicators for investment portfolios
- Documenting asset allocation and portfolio management decisions
- Best practices in multi-asset portfolio construction

FINAL WORKSHOP

Design and present an integrated asset allocation and portfolio construction strategy covering investor objectives, risk profile, strategic and tactical allocation, diversification, risk management, performance measurement, and portfolio rebalancing

Register or Request More Information

Course page: https://quest-training.com/courses/asset-allocation-portfolio-construction-training-course
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