Investment Risk Management for Asset Managers Course

11 – 15 October 2027
Munich

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Training Center

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Overview

Investment Risk Management for Asset Managers Course is a one-week course for asset managers, portfolio managers, investment risk professionals, fund governance teams, and control owners who leave with a Portfolio Risk Governance Pack. Participants apply investment risk management through a portfolio risk taxonomy, liquidity stress testing, risk limit monitoring, and risk-adjusted performance review. The course connects mandate constraints, exposure measurement, escalation, and committee decisions across the investment lifecycle. Agile Leaders Training Center frames investment risk governance as a controlled portfolio decision process.

Who Should Attend

- Functions responsible for asset allocation and portfolio decisions
- Teams responsible for investment risk measurement and oversight
- Functions responsible for fund governance and mandate controls
- Teams responsible for trading controls and breach escalation
- Functions responsible for investment committee reporting

The course assumes participants already work with portfolios, investment controls, or risk reports and leaves out introductory investing, security selection advice, and legal interpretation.

Departments and Industries

The course supports departments and industries that manage invested assets, delegated mandates, or portfolio oversight.

- Asset management, investment, and portfolio management functions
- Investment risk, compliance, and governance functions
- Pension, insurance, and wealth management organizations
- Banking, treasury, and institutional investment organizations
- Endowment, family office, and investment advisory organizations

Learning Objectives

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

- Build a mandate-linked portfolio risk taxonomy
- Analyze market, credit, counterparty, and concentration exposures
- Apply liquidity stress testing to redemption decisions
- Evaluate valuation, model, operational, and outsourcing risks
- Use risk limit monitoring and breach escalation controls
- Compare risk-adjusted performance and attribution results

Course Agenda

Day 1: Investment Mandate and Risk Architecture

- Investment Mandate Risk Map
- Portfolio Risk Taxonomy
- Risk Appetite and Limit Schedule
- Investment Governance Responsibility Matrix
- Risk Policy and Control Mapping Checklist

Day 2: Market, Credit, and Concentration Risk

- Portfolio Factor Exposure Map
- Value at Risk and Expected Shortfall Comparison Sheet
- Interest Rate and Credit Spread Sensitivity Grid
- Counterparty Credit Assessment Scorecard
- Exposure and Concentration Risk Dashboard

Day 3: Liquidity, Model, and Operational Risk

- Liquidity Bucketing and Redemption Profile
- Portfolio Liquidity Stress Test
- Valuation and Model Risk Inventory
- Outsourcing and Third-Party Risk Assessment
- Trading and Operational Control Failure Register

Day 4: Monitoring and Risk Decisions

- Pre-Trade and Post-Trade Control Matrix
- Risk Limit Breach and Escalation Log
- Scenario Analysis and Reverse Stress Test
- Risk-Adjusted Performance and Attribution Review
- Investment Committee Risk Reporting Pack

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Day 5: Asset Manager Risk Practice

- Exercise: Mandate and Risk Appetite Alignment
- Exercise: Exposure and Concentration Review
- Exercise: Liquidity Stress and Redemption Decision
- Exercise: Limit Breach and Committee Escalation
- Capstone Exercise: Portfolio Risk Governance Pack

Practical Exercises

The course uses suggested activities that connect mandate constraints, exposure data, stress results, limits, and governance decisions.

- Suggested activity: map a pension portfolio mandate to risk appetite, limits, and control ownership.
- Suggested activity: evaluate factor, credit, counterparty, and concentration exposures for an insurance portfolio.
- Suggested activity: test a fund redemption scenario against liquidity buckets and escalation triggers.
- Suggested activity: prepare a breach decision and committee risk report for a wealth portfolio.

FAQs

Who should attend investment risk management training for asset managers?

Investment risk management training suits people who make portfolio decisions, measure exposures, own mandate controls, monitor limits, or report to investment committees. It assumes practical experience with portfolios, risk controls, or investment reporting.

How does investment risk management differ from enterprise risk management?

Investment risk management links portfolio mandates, factor exposures, liquidity, counterparties, valuation models, limits, and risk-adjusted results, while enterprise risk management coordinates broader strategic and operational risks across an organization.

How are portfolio risk limits monitored and escalated?

Portfolio risk limits are monitored through pre-trade checks, post-trade measures, thresholds, exception logs, assigned ownership, escalation criteria, documented decisions, and follow-up evidence.

How does liquidity stress testing support asset managers?

Liquidity stress testing compares asset liquidity buckets, redemption profiles, market conditions, transaction constraints, and available responses so asset managers can identify shortfalls and govern decisions before pressure intensifies.

How is risk-adjusted performance used in portfolio oversight?

Risk-adjusted performance compares returns with the risks taken and combines attribution results with exposures, limits, mandate objectives, and scenario outcomes to support portfolio challenge and committee decisions.

Conclusion

The course integrates mandate interpretation, exposure measurement, liquidity analysis, control monitoring, escalation, and committee reporting. Participants take back a Portfolio Risk Governance Pack containing maps, schedules, dashboards, stress tests, registers, and decision records. The pack establishes a repeatable path from portfolio mandate to measured exposure, governed exception, and documented investment decision.