QUEST
Professional Center

PROFESSIONAL TRAINING COURSE

Course No. 1488

Investment Risk Management & Performance Measurement Training Course

INVESTMENT & ASSET MANAGEMENT
FINANCE, INVESTMENT & BANKING

DURATION
5 Days

DELIVERY
Classroom

Course Overview

The Investment Risk Management & Performance Measurement Training Course provides a comprehensive professional framework for identifying, assessing, monitoring, and managing investment risks while measuring portfolio performance against defined objectives and benchmarks. Effective investment risk management is essential for institutions seeking to protect capital, maintain appropriate risk exposure, and make disciplined investment decisions across changing market conditions.

The course examines the major sources of investment risk, including market risk, interest rate risk, credit risk, liquidity risk, currency risk, concentration risk, inflation risk, and operational risk. Participants will develop a structured understanding of how these risks affect individual securities, investment portfolios, asset allocation decisions, and overall institutional investment performance.

A key focus of the program is Performance Measurement, including return calculations, risk-adjusted performance analysis, benchmark selection, performance attribution, and portfolio evaluation. Participants will learn how to distinguish between investment returns generated by asset allocation, security selection, market movements, and other portfolio decisions, supporting more informed assessment of investment outcomes.

Designed for banks, financial institutions, asset management organizations, government entities, investment funds, insurance companies, and large corporations, the program combines investment risk concepts with practical measurement and portfolio analysis techniques. It supports executives, investment managers, portfolio managers, financial analysts, risk professionals, treasury specialists, and decision makers responsible for investment governance and portfolio oversight.

Objectives

- Analyze major investment risks and assess their potential impact on individual securities and diversified portfolios during the course.
- Evaluate market, credit, liquidity, interest rate, currency, concentration, inflation, and operational risks using practical investment scenarios.
- Apply quantitative and qualitative techniques to identify and measure portfolio risk exposures.
- Develop appropriate approaches for monitoring investment risk and maintaining exposures within defined risk parameters.

- Calculate investment returns using appropriate time-weighted and money-weighted measurement approaches.
- Evaluate portfolio performance against relevant benchmarks, investment objectives, and risk parameters.
- Apply risk-adjusted performance measures to assess whether portfolio returns adequately compensate for the risks taken.
- Analyze the contribution of asset allocation, security selection, and market movements to overall portfolio performance.
- Design practical portfolio monitoring frameworks that integrate risk indicators and performance measures.
- Assess the effectiveness of investment strategies using performance attribution and comparative analysis.
- Develop recommendations for improving portfolio risk-adjusted performance while maintaining appropriate investment constraints.
- Implement an integrated investment risk and performance measurement framework suitable for institutional portfolio management.

Who Should Attend

This course is designed for professionals responsible for investment management, portfolio oversight, financial risk management, and performance analysis. It is particularly relevant for Investment Managers, Portfolio Managers, Risk Managers, Investment Analysts, Financial Analysts, Performance Measurement Specialists, Asset Managers, Treasury Professionals, Investment Risk Specialists, and professionals working in institutional investment and asset management.

The program is also suitable for executives, senior managers, department heads, and decision makers responsible for investment strategy, portfolio governance, risk oversight, asset allocation, and investment performance. Professionals working in banks, investment firms, insurance companies, pension and institutional investment organizations, government entities, sovereign investment institutions, and large corporations can benefit from developing a stronger understanding of investment risk management and performance measurement.

Learning Outcomes

- Identify and classify the principal risks affecting investment portfolios.
- Assess the potential financial impact of market, credit, liquidity, interest rate, currency, and concentration risks.
- Apply practical techniques to measure and monitor portfolio risk exposures.
- Calculate portfolio returns using appropriate performance measurement methodologies.
- Evaluate portfolio performance against investment objectives and relevant benchmarks.
- Apply risk-adjusted performance measures to compare investment strategies and portfolios.
- Analyze the contribution of asset allocation and security selection to portfolio returns.
- Conduct performance attribution to identify the primary drivers of investment results.
- Develop portfolio risk dashboards and monitoring indicators for management reporting.
- Interpret performance and risk information to support investment decision making.
- Identify opportunities to improve portfolio performance while maintaining appropriate risk controls.
- Prepare an integrated investment risk management and performance measurement framework for an institutional portfolio.

Course Outline

DAY 01

Investment Risk Management Fundamentals

- Principles and objectives of investment risk management
- Investment risk identification and classification
- Market risk and portfolio exposure
- Interest rate and yield curve risk
- Credit and default risk
- Liquidity and funding considerations
- Currency and inflation risk
- Concentration and operational risk

DAY 01 — CONTINUED

> **PRACTICAL APPLICATION**
> Identifying and mapping risks within a diversified investment portfolio

DAY 02

Investment Risk Measurement and Monitoring

- Quantitative and qualitative approaches to investment risk assessment
- Risk exposure measurement and portfolio sensitivity
- Volatility and downside risk analysis
- Value at Risk and its practical applications
- Stress testing and scenario analysis
- Correlation, diversification, and concentration analysis
- Liquidity risk measurement and monitoring
- Establishing risk limits and escalation mechanisms

> **PRACTICAL APPLICATION**
> Developing a portfolio risk assessment and monitoring framework

DAY 03

Performance Measurement and Benchmarking

- Principles of investment Performance Measurement
- Gross and net investment returns
- Time-weighted and money-weighted returns
- Benchmark selection and benchmark construction principles
- Absolute and relative performance measurement
- Risk-adjusted performance evaluation
- Return decomposition and portfolio contribution analysis
- Common performance measurement challenges

DAY 03 — CONTINUED

> **PRACTICAL APPLICATION**
> Calculating and evaluating portfolio performance against benchmarks

DAY 04

Performance Attribution and Portfolio Evaluation

- Principles of performance attribution
- Asset allocation attribution
- Security selection and investment decision analysis
- Market timing and portfolio positioning
- Fixed income performance analysis
- Equity and multi-asset portfolio performance evaluation
- Linking portfolio performance with investment objectives and risk levels
- Identifying performance drivers and sources of underperformance

> **PRACTICAL APPLICATION**
> Conducting a portfolio performance attribution analysis

DAY 05

Integrated Risk and Performance Management

- Integrating investment risk management with performance measurement
- Developing investment risk and performance indicators
- Portfolio reporting for senior management and investment committees
- Risk-adjusted portfolio evaluation and decision making
- Portfolio stress testing and scenario-based performance assessment
- Investment strategy review and portfolio improvement
- Governance, accountability, and investment oversight
- Developing an integrated portfolio monitoring framework

DAY 05 — CONTINUED

> **FINAL WORKSHOP**
> Building an Investment Risk Management & Performance Measurement framework and implementation action plan

Register or Request More Information

Course page: https://quest-training.com/courses/investment-risk-management-performance-measurement-training-course
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