IMAS-Bloomberg Investment Conference & Masterclass 2023

Putting Risk at the Heart of Decision Making in Volatile times

MASTERCLASS 6

Risk MasterClass: Putting Risk at the Heart of Decision Making in Volatile times

Synopsis

As investors around the world grapple with unprecedented levels of market uncertainty, Risk has moved front and centre into the decision making process. But how to deliver positive performance while balancing the associated risks? What are main risks facing our industry, now and in the future? And are we prepared to manage these? These questions have never been more pertinent.

Join our trainers for an interactive masterclass to learn how we can understand, quantify and manage risk across the enterprise. This will include specific use cases for the investment manager.

Objectives and Learning Outcomes?

- Deep dive into embedding enterprise-wide risk management within an investment manager and understand from an actual use case how to integrate risk management effectively into the decision-making process.
- Deep dive into the different measures used to evaluate Risk and how to incorporate Risk Management in your investment strategies amidst market volatility
- Understand from an investor's point of view: why appetite for Risk Management is increasingly being driven across multi-asset classes and requires Risk Managers to adopt a holistic Enterprise view of Risk.

Trainers:

1. Anthony Lim, CRO APAC, Aviva Investors Asia
2. Giuseppe Scirica, Sr. Product Manager Market Risk, Bloomberg

Aviva Investors: Public

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Opportunities in Volatility

Lesson Plan

No.	**Details**	**Trainers**
1	Deep dive into embedding enterprise-wide risk management within an investment manager and its use case. • Setting the scene on managing enterprise-wide risk for an investment manager • Illustrate how accountability and conduct strengthen the overall governance, risk & compliance culture of an investment manager • Deep dive into using enterprise-wide risk framework to manage firm's key risk componentry: non-financial and financial risks •	Anthony Lim
2	Deep dive into how from risk management perspective: Different measures to evaluate Risk and how they can be used to support investment strategies during market volatility: • Multi asset class portfolios: Equity, Foreign Exchange, Fixed Income, Credit, Commodity, and derivatives • Analytics: a holistic approach to risk management using VaR, Asset Class VaR, Expected Shortfall, Stress test and Greeks • Risk management from investment risk vs middle office risk • Different VaR methodologies and approaches (factor vs Full revaluation) • Portfolio risk profile using VaR: how to identify drivers of risk using VaR, diversifiers, and contributors (Incremental and Marginal VaR)	Giuseppe Scirica
4	<u>Breakout Group</u> • Form breakout groups and select one of the following discussion topics • Refer to following topics.	Anthony Lim Giuseppe Scirica
5	Group sharing	
6	Q&A and closing	

Details are indicative as we are still on the process to finalize the masterclass

Aviva Investors: Public