

**SKILLS FRAMEWORK FOR FINANCIAL SERVICES
TECHNICAL SKILLS AND COMPETENCIES (TSC) REFERENCE DOCUMENT**

TSC Category	Risk Management, Governance and Regulatory Compliance					
TSC	Portfolio and Investment Risk Management					
TSC Description	Manage relevant risks arising from investment and portfolio management activities to ensure compliance to regulations, investment guidelines and enabling investment objectives to be achieved					
TSC Proficiency Description	Level 1	Level 2	Level 3	Level 4	Level 5	Level 6
			FSE-RIM-3031-1.1	FSE-RIM-4031-1.1	FSE-RIM-5031-1.1	
			Identify and analyse various risks, risk trends and volatilities associated with investment and portfolio management as well as implementing measures to mitigate risks	Develop control systems and compliance tools in adherence to policies, procedures, laws and regulations to mitigate identified risks and report risks to stakeholders	Develop and ensure effectiveness of policies and procedures for managing investment and portfolio risks to ensure adherence to investment guidelines and effective achievement of investment objectives	
Knowledge			<ul style="list-style-type: none"> Types of risks related to investment and portfolio management Portfolio risk management concepts Investment, portfolio and risk models Basic control systems and compliance tools Risk mitigation approaches Stress testing data requirements 	<ul style="list-style-type: none"> Investment and portfolio management trends and developments Organisation's policies and procedures Investment and portfolio laws and regulations Audit knowledge and skills Portfolio and investment risk models Stress testing approaches Methods to develop risk prevention and mitigation plans 	<ul style="list-style-type: none"> Investment and portfolio management trends and developments Control systems and compliance tools Organisation's strategic direction and goals Investment-related laws and regulations Audit knowledge and skills 	
Abilities			<ul style="list-style-type: none"> Identify various types of risks related to investment and portfolio management Implement defined risk management processes for monitoring and mitigating risks related to 	<ul style="list-style-type: none"> Drive portfolio risk analytics activities for identifying risks based on data sets Analyse investments and portfolios to identify risks Determine appropriate risk mitigating actions based on identified risks 	<ul style="list-style-type: none"> Develop framework for portfolio and investment risk measurement and management Ensure periodic audit of risk management processes for relevance and adherence to current laws and regulations 	

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			<p>investments and portfolio management</p> <ul style="list-style-type: none"> • Gather data sets required for conducting risk analyses, risk modelling and/or stress tests • Maintain awareness of trends and developments and make recommendations to improve risk management processes 	<p>and organisational policies and framework</p> <ul style="list-style-type: none"> • Perform stress testing of investments and portfolios to identify risk impact • Develop compliance tools required for management and the functions • Determine schedule for periodic reviews of portfolio and investments • Identify key laws and regulations relating to investment and portfolio management 	<ul style="list-style-type: none"> • Review risk management processes to ensure alignment to overall investment objectives • Review risk trends and risk model analysis findings to evaluate implications on investment and portfolio activities 	
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