Risk Management

What Judges are looking for: A risk framework designed around the actual risks created by the strategy

Guidance:

- Identify the strategy's major sources of risk first
- Explain why each risk control exists
- Consider both individual-position and portfolio-level risk
- Think about concentration, correlation, volatility, liquidity, and market exposure where relevant
- Define how position sizing affects risk
- Explain how the strategy responds when market conditions change
- Avoid generic risk rules that are not connected to the strategy

Optional ways to strengthen your report*:

- Portfolio allocation chart
- Sector / exposure chart
- Position-size table
- Historical drawdown chart
- Volatility Analysis
- Correlation matrix where relevant

*These methods are suggestions, you may also use other ways to strengthen your report.