

1. Record Nr.	UNINA9910876870303321
Autore	Szylar Christian
Titolo	Risk management under UCITS III/IV : new challenges for the fund industry // Christian Szylar
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, c2010
ISBN	1-118-55770-0 1-299-31556-9 1-118-62178-6
Descrizione fisica	1 online resource (290 p.)
Collana	ISTE
Disciplina	332.64/5
Soggetti	Swaps (Finance) Derivative securities Risk management
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	From UCITS I to UCITS III -- Use of financial derivatives and global exposure -- Taxonomy of risks -- Risk management organization and risk management process -- Universe of financial instruments, associated risks and measurements -- Appendix.
Sommario/riassunto	Risk Management under UCITS III/IV shows how asset managers, fund administrators, management companies and risk departments can satisfy the various financial regulators, which govern European markets, that they have adequate risk monitoring procedures in place for the funds they manage or administer. The book explains all the requirements for risk management under the new UCITS III/IV regime, as well as the universe of financial instruments which can be used by portfolio managers, and identifies their associated risks and possible mitigation strategies. It is therefore required read