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Autore	Muller Charles
Titolo	Practical guide to UCITS funds and their risk management / / Charles Muller, Alain Ruttiens
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Descrizione fisica	1 online resource (146 p.)
Altri autori (Persone)	RuttiensAlain
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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	Intro -- Contents -- Introduction -- FIRST Part - The UCITS directives -- Chapter I. UCITS - a short history -- Chapter II. Key Statistics -- II.1 Global and European key figures -- II.2 Luxembourg key figures -- Chapter III. The legal set-up -- III.1 Law-making process (EU Directives and national implementation -- III.2 Legal types of funds -- III.3 Permitted activities -- III.3.1 Eligible assets -- III.3.2 Investment restrictions and limits -- III.3.3 Efficient Portfolio Management (EPM) Techniques -- III.4 Structuring -- III.5 Key parties involved in the operations of UCITS funds -- III.5.1 Promoter -- III.5.2 UCITS Management Company -- III.5.3 Investment Manager -- III.5.4 Distributor -- III.5.5 Depositary -- III.5.6 Fund Administrator and Transfer Agent (Central Administrator) -- III.5.7 The 'Réviseur d'Entreprises' (Independent Auditor) -- III.5.8 Types of Funds -- Chapter IV. Investor information and protection -- IV.1 The KIID -- IV.2 Annual report and semi-annual report -- Supervision and other "airbags" -- Chapter V. Confidentiality and anti-money laundering -- Chapter VI. Taxation -- VI.1 Financial Transaction Tax (FTT) -- VI.2 FATCA -- Chapter VII. Non-UCITS funds and level playing field -- VII.1 AIFMD -- VII.2 Venture Capital Funds and Social Entrepreneurship Funds -- Glossary -- Literature -- SECOND Part - UCITS risk measurement guidelines -- Chapter I. General -- I.1 Market risk -- I.2

Credit risk -- I.3 Liquidity risk -- I.4 Operational risk -- Chapter II.
Comments on the CESR guidelines -- Guidelines -- 1. Definition and scope of Global Exposure -- 2. Calculation of Global Exposure using the Commitment Approach -- 2.1 Conversion Methodologies -- 2.1.1 Standard Derivatives - Embedded Derivatives and Non-Standard Derivatives.
2.1.2 Types of financial derivative instruments which may be excluded from the global exposure calculation -- 2.1.3 Netting and Hedging -- 2.1.4 Efficient Portfolio Management Techniques -- 3. Calculation of Global Exposure using the Value at Risk (VaR) Approach -- 3.1 General Principles and general requirement -- 3.2 VaR Approaches - Relative VaR and Absolute VaR - The Choice -- 3.3 Relative VaR approach -- 3.4 Absolute VaR approach -- 3.5 Minimum requirements for VaR approach -- 3.6 VaR approach: Quantitative requirements -- 3.6.1 Calculation Standards -- 3.6.2 Risk Coverage -- 3.6.3 Completeness and accuracy of the risk assessment -- 3.6.4 Back Testing -- 3.6.5 Stress testing -- 3.7 VaR approach: Qualitative requirements -- 3.8 VaR: Additional safeguards and disclosure -- 3.8.1 Additional safeguards -- 3.8.2 Disclosure -- 4. OTC Counterparty Risk Exposure -- 4.1 Collateral -- 4.2 Counterparty/issuer Concentration -- 5. Cover rules for transactions in Financial Derivative Instruments -- 6. Glossary of Terms -- Bibliography.

2. Record Nr.	UNINA9911049173603321
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ISBN	981-9536-46-4
Edizione	[1st ed.]
Descrizione fisica	1 online resource (1537 pages)
Collana	Lecture Notes in Mechanical Engineering Series
Altri autori (Persone)	Wang
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Sommario/riassunto	This book compiles cutting-edge research from the 2025 International Conference on Mechanical Transmission (ICMT 2025), systematically exploring theoretical breakthroughs and industrial innovations in mechanical transmission.