

Risk Management for AIF Funds



Objectives

With the implementation of Directive 2011/61/EU (“AIFMD”) and numerous subsequent regulations, guidelines and regulatory practices, alternative investment funds managers (“AIFMs”) are facing an ever increasing regulatory burden concerning the manner in which they conduct their risk management.

Risk management has become a fundamental component of the day-to-day management of alternative investment funds (“AIFs”). Consequently, regulators have substantially increased their oversight and scrutiny causing pressure on the market to comply with a towering amount of rules, guidelines and expectations. The recent emergence of COVID-19 has furthermore raised questions on the ability of an increasing pool of AIFs to cope with stressed market environments.

In particular, this training will outline the implications of recent regulatory and financial developments, such as, among others the Circulars 18/698 and 19/733, ESMA’s final report on the guidelines for liquidity stress testing, EMIR Refit, and PRIIPs Regulation, all of which are adding an additional layer of complexity to the day-to-day risk management of AIFMs.

This training module will focus on providing a consolidated summary of applicable rules, guidelines and expectations, as well as provide insight into the risk management tools and practices that are available to AIFMs in this respect. A number of business cases will also be presented to provide key insight into current market practices covering a range of asset classes.



Content

- Governance principles surrounding the risk management function
- Risk Management Process (RMP) and its related procedures
- Risk profiling and reporting
- Integrating liquidity and market stress testing
- Relevant regulations impacting the risk management function



Speakers

Our speakers come from all over our specialised and complementary teams, covering all legal, regulatory, taxation and advisory aspects of doing business in Luxembourg. We invite you to check our training agenda on our website where the speakers are listed on each training session.



Target group

Risk managers of AIFMs, compliance officers, investment managers, board members or Chief- Financial Officers interested in recent regulatory developments relating to the risk management or its oversight of AIFs.



Duration

3 hours.



Languages

English.