



Risk management for UCITS

A risk-based approach for UCITS

Webinar

UCITS series

06/11/2023

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Risk management for UCITS

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Liquidity Risk and LMTs

- **Financial Stability Board (FSB) recommendations**
- **Liquidity Management Tools (LMTs)**
- **Expected Regulatory Developments**

Valuation Risk

- **Illiquid Assets and Valuation Risk**
- **CSSF Feedback on Common Supervisory Action (CSA)**
- **Stressed Market Conditions and Valuation**

Sustainability Risk

- **CSSF Thematic Review on the implementation of sustainability-related provisions in the investment fund industry**
- **Integration of Sustainability Risk into the Risk Management Framework**
- **Investment Restrictions Risk**

Focus on Contingent Convertible Bonds

- **CSSF's Expectations in Terms of Risk Management for UCITS Investing into CoCo Bonds**
- **Monitoring of the Triggering Risk**



Risk Management for UCITS

Q&A Session

Questions and Answers

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