

# Finansinspektionen's Regulatory Code

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**FFFS 2018:8**

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## **Regulations amending Finansinspektionen's regulations (FFFS 2013:9) regarding Swedish UCITS;**

decided on 17 April 2018

Finansinspektionen prescribes pursuant to section 18, point 33 of the Swedish UCITS Ordinance (2013:588) relating to Finansinspektionen's regulations (FFFS 2013:9) regarding Swedish UCITS

*in part* that Chapter 33, section 10 shall be repealed,  
*in part* that Chapter 33, section 9 and the heading immediately preceding Chapter 33, section 9 shall have the following wording.

### **Chapter 33**

#### **Reporting of holdings and risks**

**Section 9** A Swedish management company, for each Swedish UCITS that the undertaking manages, shall show a summary as per the last banking day in each quarter of the Swedish UCITS's holdings of assets as set out in the Swedish UCITS Act (2004:46), net asset value, other assets and liabilities in the fund and the unit value.

This summary shall also contain information about

1. leverage calculated as the sum of the derivative instruments' underlying exposed amounts,
2. standard deviation, and
3. percentage of the UCITS's assets that can be liquidated within 1 day, 2–7 days, 8–30 days, 31–90 days, 91–180 days, 181–365 days or 366 days or more.

If the UCITS's total exposure is calculated using a Value-at-Risk model, the summary shall contain information about the model and the fund's Value at Risk and how it is calculated.

The summary shall be prepared in accordance with the instructions provided on Finansinspektionen's website.

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These regulations shall enter into force on 1 October 2018 and apply for the first time to summaries as at 28 December 2018.

ERIK THEDÉEN

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