

# Fund Calendar



... hypothesis statement

- **presumed relationship** *"The fund behaviour at specific date (dependent variable) is easier to predict with the greater amount of available market events that are scheduled during the year and historic patterns for fund & market behaviour (independent variables)."*
- **anticipated change** *"If the scheduled market events and historic patterns for fund and market behaviour change, the fund behaviour will change as well."*
- **example** *"The fund behaviour will be hard to predict for specific date when market events are not scheduled at that date and historic patterns of fund & market behaviour are not available."*

## Market and Operational Events for Funds

phenomenon	observation	data	approach
interactive fund calendar	<ul style="list-style-type: none"> <li>• user experience <ul style="list-style-type: none"> <li>• a fund can have its own calendar showing what suppose to happen on a certain date (new share class, etc.)</li> <li>• for instance, a particular security can have its own calendar or holding can have a coupon date or maturity date</li> <li>• clients can expect an outcome on a particular date If they have such calendar, which runs checks on certain dates (month end, distribution dates, etc.)</li> </ul> </li> <li>• commercial use <ul style="list-style-type: none"> <li>• What is changing value of fund? <ol style="list-style-type: none"> <li>1. bank changing interest rates</li> <li>2. market statistics from different countries (employment figures)</li> <li>3. futures (maturity dates)</li> <li>4. (distribution dates)</li> <li>5. Japanese ex dividend date</li> </ol> </li> <li>• this is a separate product feature, but it can also feed into the composing the confidence level on fund valuation</li> <li>• market events include interest rates and unemployment</li> <li>• operational events include income distribution and ex-dividend</li> </ul> </li> </ul>		