

Drivers of Uncertainty in Fund Valuation



... identifying drivers of uncertainty in fund valuation

- assessing the impact of fund risk factors to its valuation

Fund Valuation Uncertainty

phenomenon	observation	data	approach
impact of risk factors on fund	<ul style="list-style-type: none">• user experience<ul style="list-style-type: none">• organisation will know the factors contributing to inaccurate processes that are impacting valuations on their funds• organisations will have more transparency into their fund oversight as the result• uncertainties in fund valuation are changing on daily basis<ul style="list-style-type: none">• complex funds are impacted by their corporate actions that can fluctuate every day• it is hard to get a reliable price from problematic holdings and structure such holdings<ul style="list-style-type: none">• this includes derivatives and even futures, e.g. when clients are using the notional value and not the market value for their fund oversight• uncertainties in fund valuation are coming from risk factors in funds<ul style="list-style-type: none">• fund risk factors are the drivers influencing the uncertainty in fund valuation• global and local <i>risk events</i> are traditionally impacting fund around exchange rates (FX) and leverage investing• fund risk factors<ul style="list-style-type: none">• local and global risk events - exchange rates and leverage investing• complex funds - corporate action, problematic holdings	<p>Are all validation result stored in p299?</p> <ul style="list-style-type: none">• p299_validation_detail• corporate action fluctuation - u210 raio	