


Automated Fund Narratives

 ... hypothesis statement

- **presumed relationship** *"The ability to narrate the current processes in fund validations (dependent variable) increases with the greater amount of previous user-defined narrations of NAV events, fund data, and market data (independent variables)."*
- **anticipated change** *"If the historical narrations, fund data, and market data change, the automated narratives will change as well."*
- **example** *"The NAV movement can be described with an automatically generated commentary around corporate actions impacting the fund price when the user commentaries and fund data are available on historical market events for this particular fund oversight."*

Automated Commentary

phenomenon	observation	data	approach
explainability of NAV movement	<ul style="list-style-type: none">• user experience<ul style="list-style-type: none">• business users will have more insights into what to do when there is a disparity in fund oversight when they will have narratives describing behaviour of their funds• clients can have commentaries on values outside of range (normal behaviour of fund) for their NAV validations, which will eliminate their efforts in typing in messages• standardised format of message provides a consistent (approved) language to business users<ul style="list-style-type: none">• headline (e.g. fund is moving as expected or not, and why)• primary reasons including significance• fact checking• outstanding processes• NAV movement commentary can be automatically generated and in an appropriate format<ul style="list-style-type: none">• it can be provided across all funds, not just for those that have exceptions and explaining them• for instance, providing a general description about the fund (saying that fund moves by certain value, etc.)	<ul style="list-style-type: none">• user event narrations <pre>select t330.override_event_id, t330.description, t101.node_code, t588."content" from t330_override_event t330 inner join t101_node as t101 on t101.node_id = t330.val_code left outer join t588_comment as t588 on t588.object_id = t330.override_event_id</pre>	<ul style="list-style-type: none">• generating text from the below data via NLG techniques (maybe NLU as well)<ol style="list-style-type: none">1. historical narrations<ul style="list-style-type: none">• user generated commentary and predefined system commentary2. fund data<ul style="list-style-type: none">• data from clients (import table)• data from system (results of fund valuation oversight)3. market data<ul style="list-style-type: none">• corporate action• news articles• for example, the NAV movement can be described with an automatically generated commentary around corporate actions impacting the fund price when the user commentaries and fund data are available on historical market events for this particular fund oversight.

explainability of news relevancy to funds	<ul style="list-style-type: none">relevancy of news to funds (target variable)<ul style="list-style-type: none">presumed relationship <i>"The relevancy of market news articles to a particular fund (dependent variable) increases with the greater amount of fund, market, and user behaviour data (independent variables)."</i>anticipated change <i>"If the behavioural data change, the market news relevancy changes as well."</i>example <i>"The news article is relevant to a fund and increases the confidence in clearing exceptions from oversight validations of that fund when lot of behavioural data around this fund are available."</i>user experience for market news suggestions<ul style="list-style-type: none">news articles are suggested to clients based on their data and interests<ul style="list-style-type: none">this is not a "random" list of news in particular market segmentsentiment analysis can be a good starting point to implement such functionalityclients often read market news to gain confidence with their NAV validations, e.g. looking news that could influence price movementsthis product feature may be part of a new product with different UX approach (not a pControl) to ensure we deliver the right user experiencecommercial use<ul style="list-style-type: none"><i>"Clients can see if there is a news article that contradicts movements (market movement, price movement, NAV movement of their fund, etc.)."</i>clients read news about the fair value<ul style="list-style-type: none">anomaly example, lot of news about stock and the price is not moving in clients fund (or price is moving a lot and there are no news)news can feed into the NAV commentary	<ul style="list-style-type: none">fund and market data <pre>select * from u175_security_prices select * from u178_fx_rates select * from u210_corporate_action select * from u280_benchmark</pre>	