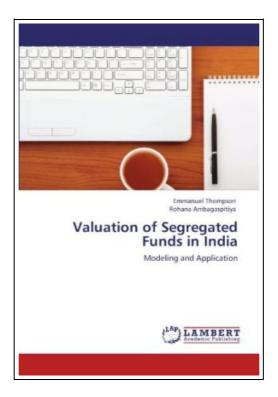
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VALUATION OF SEGREGATED FUNDS IN INDIA



Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | Modeling and Application | The objective of this work is to develop an econometric model which is less complex than the Wilkie's model for valuing and managing financial risks associated with benefit options regarding segregated fund contracts in India. The empirical studies conducted in this thesis revealed the following results. The South Asian stock markets (Sri-Lanka, India and Pakistan) did not show evidence of unit-roots, but the returns are correlated. Therefore, the most appropriate model capable of capturing the long-term equity return process for a practical dynamic hedging of segregated fund contracts in India is the VAR(1) model. Also, the security bonds with various maturities from the Indian money market show evidence of long-run equilibrium relationship. This characteristic makes it possible for the various yields to maturity (YTM) to be modeled jointly via a VECM representation. Therefore, the valuation model being proposed, combines ideas from financial engineering, life contingencies and econometrics. Assessment of the model via simulation has shown that, the net present value of outgo for a 10 year contract for a life age 50 is mostly in the negative. | Format: Paperback | Language/Sprache: english | 64 pp.



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