Technology and Operations > Trade Processing

Title	Conduct client investment portfolio valuation
Code	106780L6
Range	Estimating the value of client portfolios. This applies to clients' investment in different kinds of financial assets, e.g. equities, options, alternative investments, etc.
Level	6
Credit	5 (for reference only)
Competency	Performance Requirements 1. Evaluate different valuation approaches Be able to: • Evaluate the different valuation methods and modeling in order to select the most suitable approach for different kinds of assets • Evaluate the features of different kinds of assets to identify factors that may affect their values 2. Estimate value of client portfolios Be able to: • Conduct different kinds of research (e.g. economic research, industry research) to anticipate future development in the markets and estimate impacts on the performance of different assets • Consolidate and analyze data from different sources and calculate portfolio values by adopting suitable valuation models • Conduct valuation research on complex financial instruments, illiquid securities and private equities, etc. which market data is unavailable • Conduct stress testing and scenario analysis for measuring the risk level of the portfolios • Review accuracy of valuation models and update / refine the models when necessary 3. Develop valuation reports Be able to: • Manage the periodic valuation exercise to ensure timely completion • Develop opinions and content to be included in the various reports to clients • Communicate with clients regarding the valuation of their portfolios and manage their expectations
Assessment Criteria	The integral outcome requirements of this UoC are: • Estimating the fair value of clients' portfolios by selecting the appropriate valuation methods and taking into consideration factors such as economic development, industry prospects, market situations, etc.
Remark	