

Report Type

Mid Term Award Report

Full Name

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Faculty/Department

Judge Business School

Project Title

- Competition in Sub-advised Mutual Funds

Project Start Date

Apr 01, 2019

Project End Date

Mar 31, 2020

Project Abstract

We study subadvised domestic US equity funds and what is the role of competition between subadvisors and its impact on performance, management fees and other fund characteristics.

Activities and Achievement

Over the past months we have started the analysis using the data that the purchase of access to Morningstar allowed us.

The data have been used not only in the project above, but also by three PhD candidates at CJBS (Xinrui Zheng, Vaska Atta-Darkua, and Charikleia Kaffe. Faculty members will also benefit from it: Raghavendra Rau, Elroy Dimson, and Oguzhan Karakas.

Dissemination

The aim is to produce a paper that will be submitted to the top journals.

Outputs

None yet

Major Difficulties and Any Other Issues

None.

Web Links

None

Additional Information

Declaration

This award has not yet produced any relevant outputs, but details of any future publications will be submitted to the CERF database as soon as they become available.