



Public Investment Dashboard Project

DUMAC Project Manager: Ana Corral
Data+ Project Manager: Christopher Ritter
Team Members: Xixi Lei, Raffay Rana, and Fan Zhu

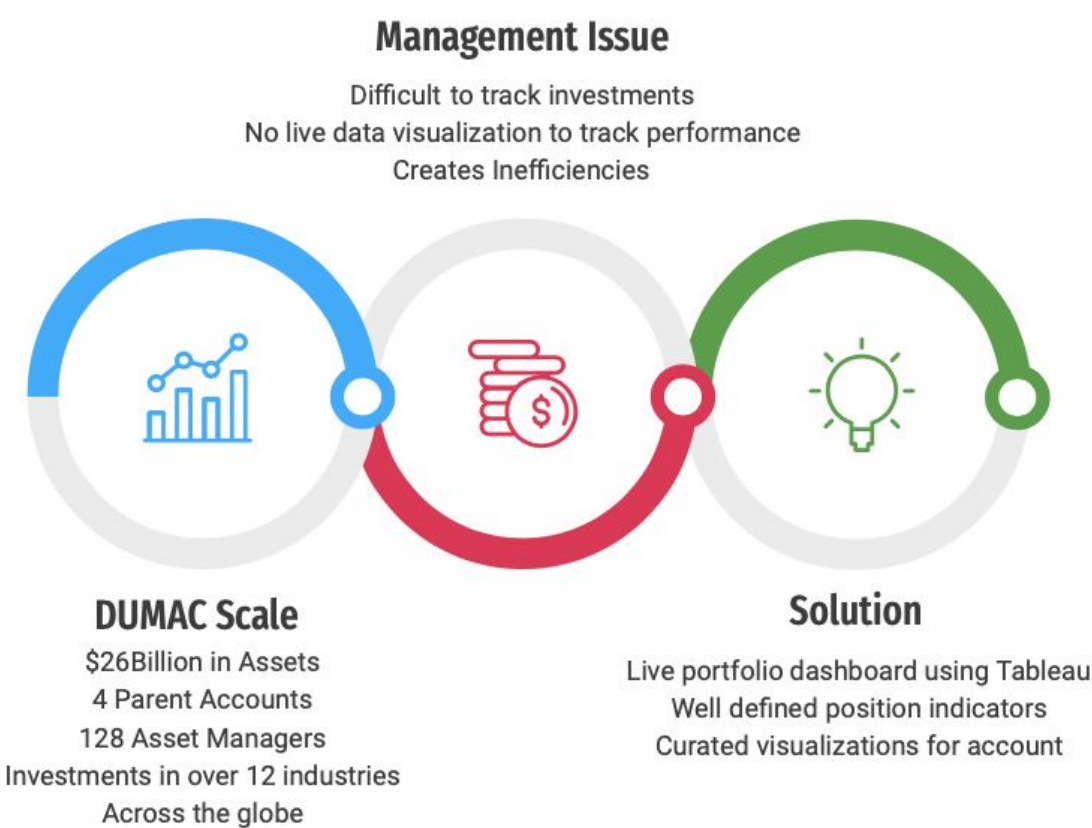


Introduction

Duke University Management Company. (DUMAC) was formed in 1989 as a separate nonprofit corporation that manages investment assets on behalf of Duke University (Long Term Pool) which includes endowment assets and most of the university's working capital, the university's defined benefit pension assets (Employee's Retirement Plan), Duke University Health System's investments, and The Duke Endowment, the private charitable trust established by Duke University's founder, James B. Duke..

One of the ways DUMAC invests is through separate manager accounts, but their scale puts them in an advantageous position to hand-pick investments, providing them with both expert insights and control. Its staff works with the assistance of about 250 investment advisory firms and partnerships.

Project Description



Overview

Positioning for each account manager

Individual Manager Dashboard

Aggregated Dashboard

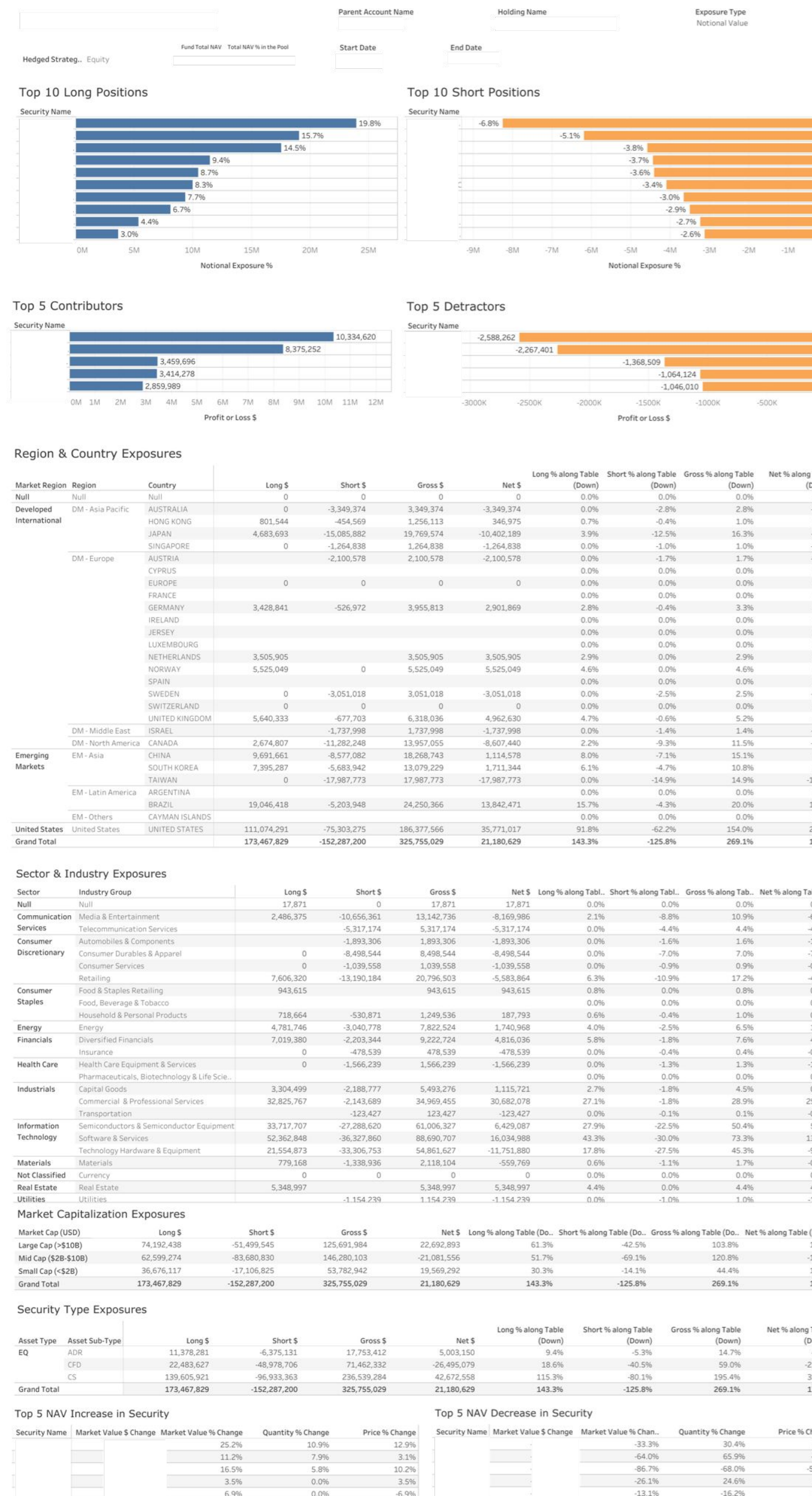
Positioning from a macro lens: parent account, asset class, and sub-asset class

DIMENSIONS

- Top Long & Short Positions
- Top Contributors & Detractors (based on P&L)
 - Region and Country
 - Industry and Sector
 - Market Capitalization
- Net Asset Value Change Key Drivers

Individual Manager Dashboard

The Individual Manager Dashboard focuses on investments under one specific portfolio. Users can track one specific fund's snapshot within a specified time frame with different exposure types through our filters. Then we explore the exposures and positionings of one portfolio across various dimensions.



Aggregate Level Dashboard

Pool: [Redacted]
Asset Class: All
Sub-Asset Class: All

Parent Account: [Redacted]
Start Date: [Redacted]

Asset Class: All
End Date: [Redacted]

Sub-Asset Class: All
Exposure Type: Notional Value

Top 5 NAV Increase in Sector

Sector	Market Value \$ Change	Market Value % Change
Null	0	0%
DM - Asia Pacific	252,753,907.78	7.9%
HONG KONG	64,335,885.91	11.4%
JAPAN	32,611,465.33	7.3%
SINGAPORE	24,459,103.71	8.8%
FRANCE	18,307,070.33	4.7%

Top 5 NAV Increase in Country

Country	Market Value \$ Change	Market Value % Change
Null	0	0%
DM - Asia Pacific	258,837,664.79	6.4%
HONG KONG	38,826,182.97	52.5%
JAPAN	32,621,838.14	18.9%
SINGAPORE	21,445,316.10	29.3%
FRANCE	11,414,767.73	69.2%

Top 5 NAV Decrease in Sector

Sector	Market Value \$ Change	Market Value % Change
Null	0	0%
DM - North America	-75,964,926.84	22.5%
USA	-15,826,286.05	-12.3%
USA - Technology	-7,434,727.71	-2.5%
USA - Consumer	-6,590,614.08	-2.1%
USA - Discretionary	-3,641,251.56	-2.1%

Top 5 NAV Decrease in Country

Country	Market Value \$ Change	Market Value % Change
Null	0	0%
DM - North America	-30,501,258.89	-18.0%
USA	-30,335,592.40	-12.8%
USA - Technology	-23,339,746.91	13.0%
USA - Consumer	-11,207,681.63	-19.5%
USA - Discretionary	-9,226,661.63	-9.5%

Next Steps

- Provide the finished Dashboards to the public investment team at DUMAC to enable comprehensive daily analysis of assets and manager portfolios
- Give DUMAC a field dictionary to optimize dashboards in the future.

Acknowledgement

We would like to thank our project manager Ana Corral for her professional guidance and support throughout our project. We greatly appreciate her time and patience in providing us with detailed feedbacks and financial insights.

We would also like to thank our Data+ team manager Christopher Ritter for his administrative support.