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

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.

Overview

DIMENSIONS

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

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.

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