

Case Study: Asset Manager Analyst Tracker

An asset manager tracks the performance of each of their analyst's stock recommendations for portfolio weighting throughout the year and currently this is being done via an excel spreadsheet and emails. This requires manual aggregation of the data that is time consuming and may be prone to errors. The asset manager would like to automate this task as much as possible and has asked Suite3 to provide an application solution. The main goals of the tracker application were to simplify the collection analyst recommendation, notify portfolio managers when recommendations are added or changed, and calculate a cumulative return for the analyst recommending.

Advent Geneva is utilized to calculate the analyst's portfolio performance, which is aggregated by the tracker to calculate a cumulative total return for the analyst. Geneva is a real-time portfolio management, reporting and investor accounting solution designed to support complex alternative investment strategies.

The technology stack utilized to develop the portal includes:

VSTS, Asp.Net WebAPI, Angular 2, Typescript, Azure, Fusion Charts

We used Visual Studio Team Services (VSTS) for managing the Scrum project along with the Git source control features. By using VSTS, we were able to set-up continuous integration that made it easy to get the latest application version into a testable environment very quickly. The user interface of the application was built using Angular 2, written in Typescript. Angular gave us a framework to quickly create a single page application that provided a fast user experience to the end-user. The user interface also used Fusion Charts to graphically show the many views of data in an easy-to-understand format.

The tracker supports analysts and portfolio managers. Portfolio managers see all current recommendations in one view with sorting and filtering. The analysts see only their portfolio making it easy to maintain.

Some of the major features of the portal include:

- Model accounts are used to show current size and market price.
- Proxies can be used to enter recommendations on behalf of an analyst.
- The history of all recommendations is available for viewing at any time.
- Recommendation comments and conviction, as well as price targets are also maintained.
- Portfolio managers are notified by automated emails when recommendations are updated by the analyst.
- Graphical representation of the analyst performance is available for viewing.

Because of the tracker, the asset manager has an up-to-date view on how their analysts are performing through tables and charts. The communication between analysts and portfolio managers has been streamlined and is providing timely actionable notifications in a more efficient manner.

Steven Aronis saronis@suite3llc.com.