imas
INVESTMENT MANAGEMENT
ASSOCIATION OF SINGAPORE

Asset Management & Investment Recommendation Solution For Portfolio Managers and Analysts

CONTEXT

UOB Asset Management Singapore (UOBAM) established in 1986 and provides investment services for institutional and retail customers (through distributors).

UOBAM would like to seek a solution in the creation of robust asset management models that can provide well-timed investment decisions and enable portfolio managers to optimise the assets' growth.

Currently, portfolio managers adopt a traditional approach to investment research, such as:

- Doing company visits and assessing the fundamentals (P&L, earnings etc),
- Creating valuation models
- Using structured data to analyse investment products (e.g. Stocks & Bonds)
- Constructing and optimizing the portfolio before making investment recommendations, and distributing the Funds (through distributors)

The Investment Teams have already developed some AI/Machine Learning models and are now looking at further improving the efficiency of implementing investment recommendations.

PROBLEM STATEMENT

How might we create solution that provides robust investment models, takes into account the huge amounts of data that are available for analysis, in order to come up with well-timed actionable investment recommendations that results in market outperformance, after taking into account all possible slippage costs?

WHAT ARE WE LOOKING FOR?

A prototype solution that is user-friendly for analysts and portfolio managers to better analyse stocks and bonds. The solution should be able to:

- Analyse huge amount of structured and unstructured data to produce actionable investment insights
- Automate data collection

- Provide recommendation results based on the analysis of all available data
- Robustly back tested to show that the approach produces the results after taking into account slippages and other possible implementation costs
- Allow for other inputs generated by our own analysts

There are no restrictions on the geographic location of the problem solvers who may choose to apply to this challenge. However, the prototype needs to be demonstrated in Singapore.

POSSIBLE USE CASE

A portfolio manager entered his clients' portfolio and inputs his threshold data for various assets. The solution created takes in his preferred positions, and send an alert to him when a recommended position is reached based on his preference. The Portfolio Manager receives the alert as well as supporting documents. He analyses the information and makes the appropriate investment decisionThis solution that takes in real-live data feeds and portfolio enable him to make a well-informed investment recommendation and decision.

WHAT'S IN IT FOR YOU

- SGD $20,000 of prize money for each winner of this challenge (see Award Model)
- Partnering with UOBAM Singapore, who has deep industry knowledge of the problem statement and the industry context

EVALUATION CRITERIA

Solution Fit	To what extent does the proposed solution address the problem statement effectively?
Solution Readiness	How ready is the proposed solution to go to the market? Is there any evidence to suggest capacity to scale?
Solution Advantage	Is the solution truly innovative, does it make use of new technologies in the market, and can it potentially generate new IP?
Company Profile	Does the product have user and revenue traction? Do the team members possess strong scientific/technical background?

AWARD MODEL

30% of the prize money will be awarded to each selected finalist at the start of the prototype development process, with the remainder 70% to be awarded during the prototype development process, based on milestones agreed between UOBAM and the solver.

Note that a finalist who is selected to undertake the prototype development process will be required to enter into an agreement with UOBAM that will include more detailed conditions pertaining to the prototype development.

DEADLINE

All submissions must be made by **14 February 2020, 1600 hours (SGT/GMT +8).** UOBAM and IMDA may extend the deadline of the submission at their discretion. Late submissions will not be considered.