Portfolio Rebalancing API

The next generation of API technology to drive your next generation of automated portfolio rebalancing.

Enhance your client service by putting the latest investment technology into your advisors' hands with the Tax Aware Portfolio Rebalancing API from Advisor Software, Inc

Tax Aware Portfolio Rebalancing API: This API offers a comprehensive solution for your rebalancing needs. Our market leading rules-based technology will analyze your portfolios in real–time providing both drift analysis and recommended trades to maintain compliance with your client's unique portfolio constraints.

The API provides support for a comprehensive list of features including:

» **Data Agnostic:** The API may be used without the need to store personally identifiable information, or PII, within the ASI database. Each element may be included in the API request to provide a unique calculation.

» **API Architecture:** ASI provides the solution on a AWS clustered, scalable environment enabling the us to execute rebalancing of an account in milliseconds, with completing 100,000's of trades with a few minutes.

API Payload Features:
» **Account Holdings.** A rebalancing request may be sent at either the aggregate or lot level for each holding. If lot level data is provided, lot level trades will be generated. Cost Basis data may be provided when used in conjunction with tax strategies.

» **Single Account, Household, Sleeve and Risk based rebalancing modes.** User may rebalance in a wide variety of modes, each rebalancing to exact Model Portfolio or with tolerance bands to minimize trades

» **Sleeve Rebalancing.** Ability to rebalance a single account using an UMA approach with multiple model managers.

» **Risk Based Rebalancing.** Ability to rebalance an account only when its risk drift outside of Investment Objective tolerance bands (available Q1, 2020).

» **Model Portfolio.** User may provide models holdings with tolerance bands and elect to rebalance to the target or within bands to minimize trades.

250+ APIs each designed to enhance the digital experience
Want to know more? Contact us and request access.

www.advisorsoftware.com   •   sales@advisorsoftware.com   •   925-299-7782

Enhance your client service by automated analysis of accounts with the inclusion of unique account constraints when monitoring and rebalancing with the ASI Portfolio Rebalancing API.

API Payload - Rebalancing Constraints

The API supports the ability for the following constraints to be set at the account or household level and applied to individual holdings or product types.

» **Market Prices.** Ability for user to provide market prices

» **Locked Securities.** Individual securities may be identified not to be sold during the rebalancing process.

» **Excluded Securities.** Individual securities may be identified to be removed from the rebalancing process.

» **Equivalencies.** Equivalent groups of securities may be identified to minimize the trading activities or prevent wash sales. Rules can be set to identify securities with high coloration in investment style, sector and monthly return history.

» **Cash Buffer.** A cash reserve may be left in the account after rebalancing, often used to cover fees and minimum distributions. The Buffer may be set at the account or household level and based on a fixed amount or percentage of the account value.

» **Tax Strategy.** When providing costs basis data, tax strategies may be submitted to instruct the rebalancing algorithm on trade generation.

API Response – Drift Analysis and Trades

The API Response will include a drift analysis reviewing each account and household and providing a pre & post and detailed transactions required to rebalance the portfolio.

» **Drift Analysis.** An analysis of the pre and post account status is provided as part of the API response, providing details on how the accounts holdings will be modified by weight and value. Enabling the user to clearly identify how variance to the target model.

» **Trading.** A detailed list of trades necessary to achieve the rebalancing objective is included in the API response. Trade file output can be configured to match OMS requirements.

250+ APIs each designed to enhance the digital experience