
EnCorr Optimizer

Identifying Optimal Portfolios

EnCorr Modules

Analyzer



Explore historical and current investment data

Inputs Generator



Develop, refine, and test asset class assumptions

Optimizer Plus



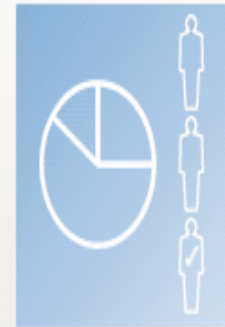
Build and analyze portfolios along the efficient frontier

Attribution



Examine manager style consistency and investment decisions

Allocator



Determine manager mix to implement asset allocation plan

Scenario Builder



Perform "what if" analyses under multiple conditions

Overview

- ▶ The EnCorr Optimizer is used to develop, test, and analyze an investor's future asset allocations along the efficient frontier, based on mean variance optimization.
- ▶ Highlights
 - ▶ Construct forecasted and simulated return and wealth percentiles to analyze the results.
 - ▶ Run a resampled optimization to build more diversified and robust portfolios.
 - ▶ Utilize risk decomposition to decompose the risk of the individual asset classes that make up the Total Portfolio.

Navigation

▶ Optimization Inputs

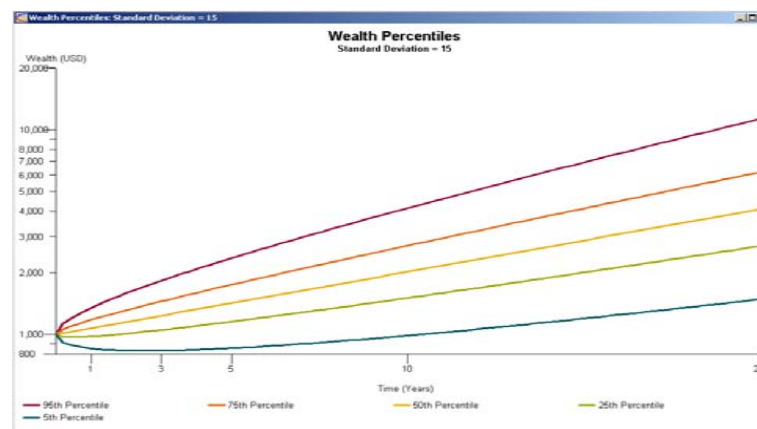
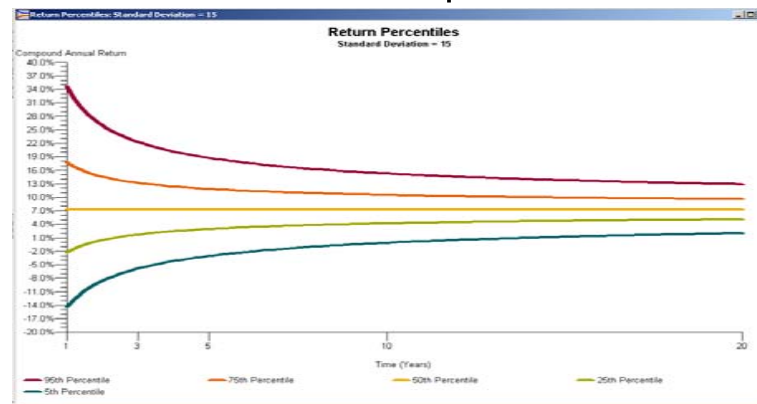
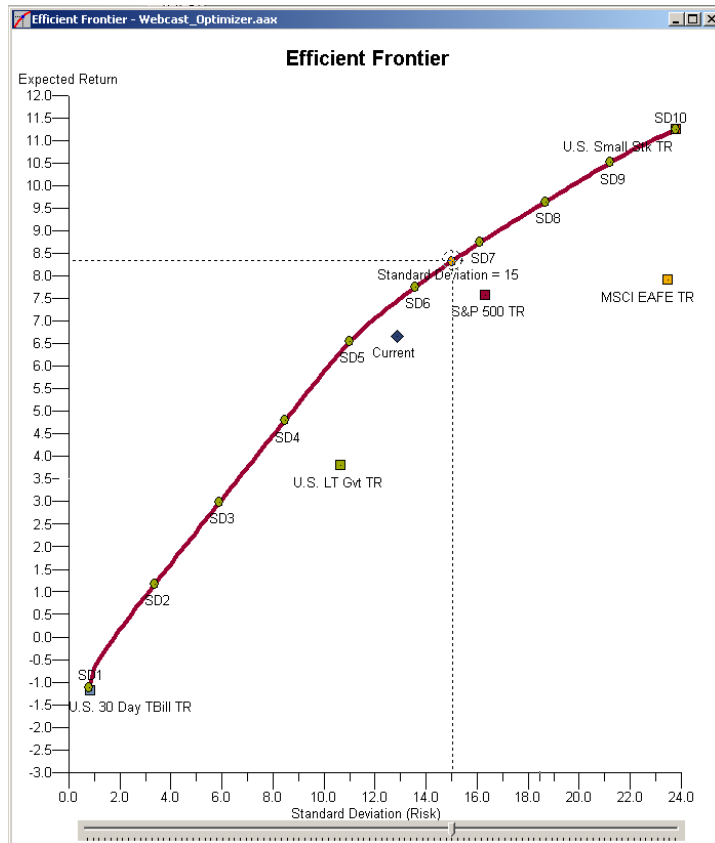
- ▶ First, select inputs, define current holdings, and create any constraints.

▶ Efficient Frontier

- ▶ Once your optimization inputs are established, the efficient frontier can be generated by running the base case mean variance optimization (MVO) and/or resampled mean variance optimization.

Output

► Efficient Frontier, Wealth and Return Percentile Graphs



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