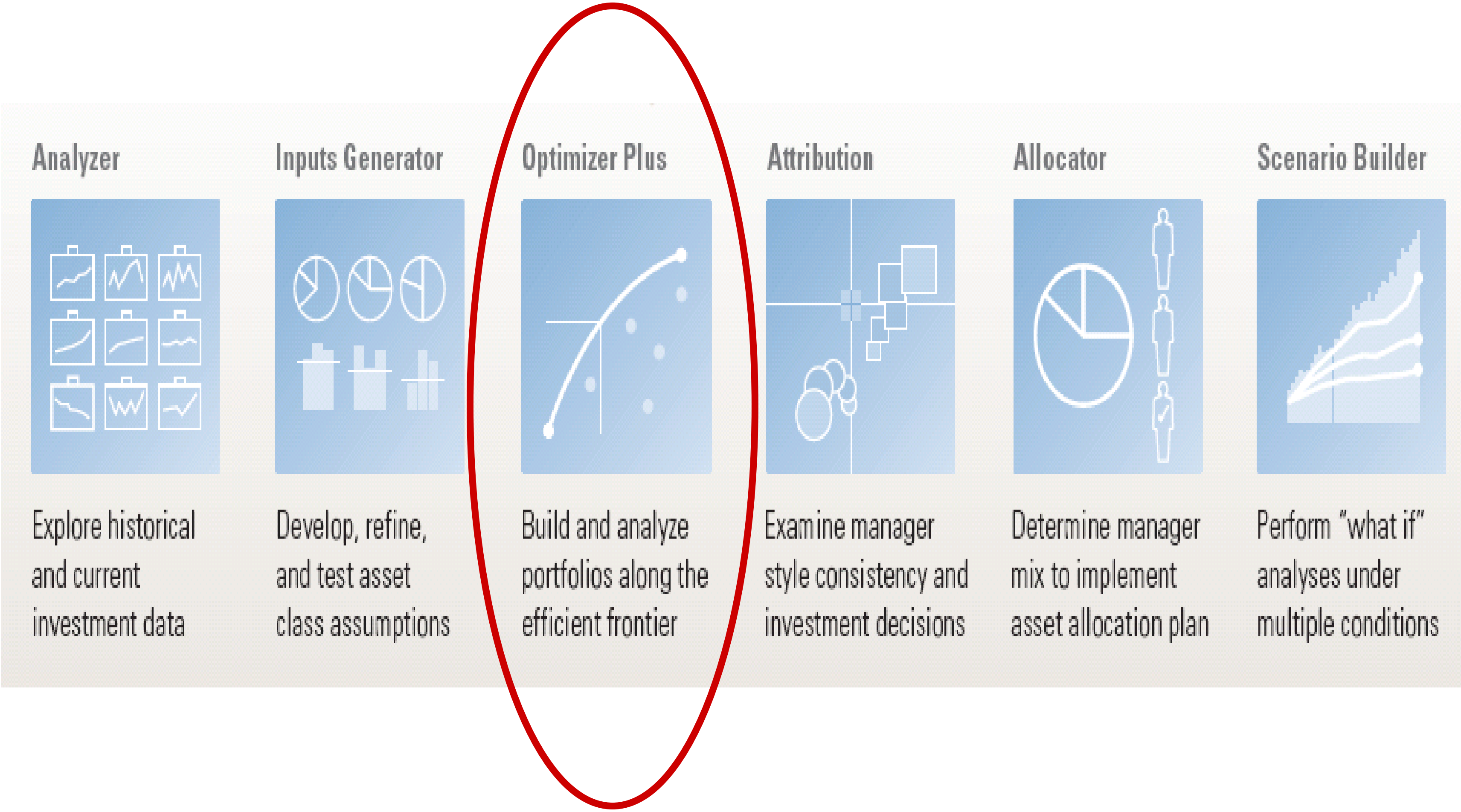
EnCorr Optimizer

Identifying Optimal Portfolios

EnCorr Modules



Overview

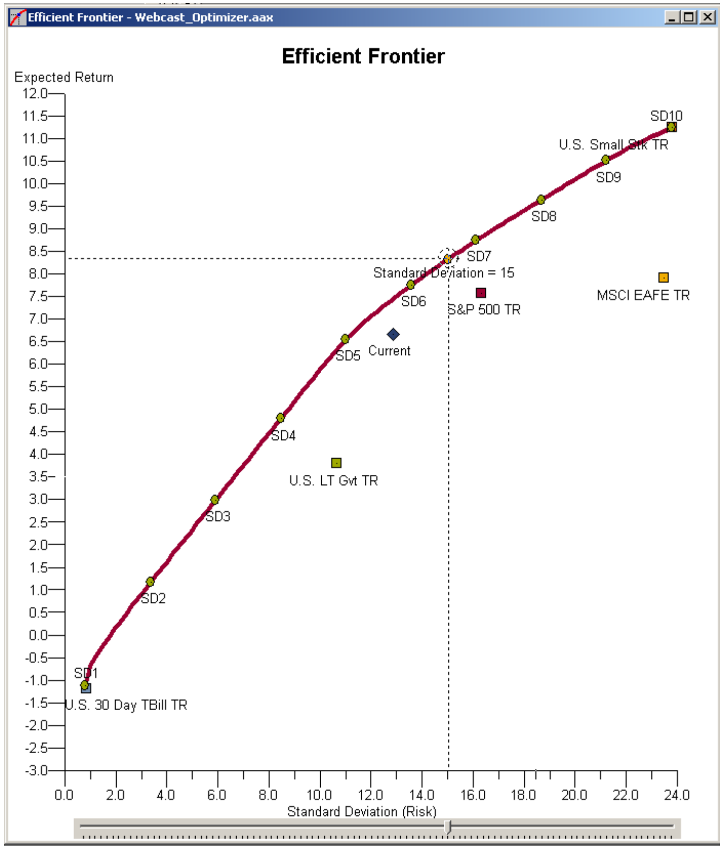
- The EnCorr Optimizer is used to develop, test, and analyze an investor's future asset allocations along the efficient frontier, based on mean variance optimization.
- Highlights
  - Construct forecasted and simulated return and wealth percentiles to analyze the results.
  - Run a resampled optimization 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.

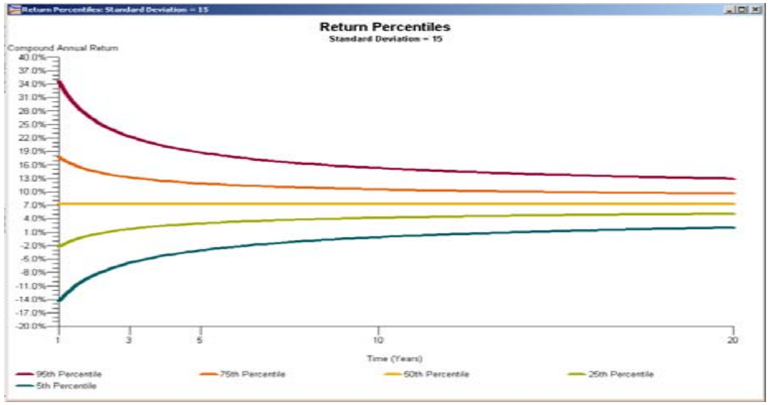
Navigation

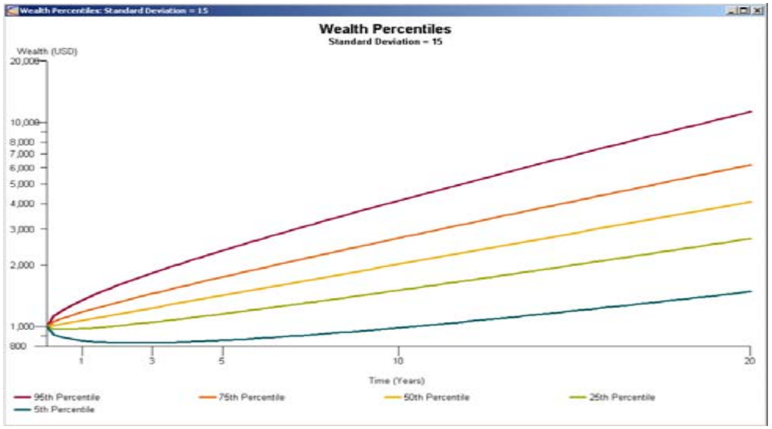
- Optimization Inputs
  - First, select inputs, define current holdings, and create any constraints.
- Efficient Frontier
  - Once your optimization inputs are established, the efficient frontier can be generated by running the base case mean variance optimization (MVO) and/or resampled mean variance optimization.

Output

- Efficient Frontier, Wealth and Return Percentile Graphs







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