Portfolio Optimization Solutions

Core Service Offering:
Provide clients with bespoke portfolio optimization based on their investment universe and constraints.

Deliverable:
A detailed report on optimized allocations, the efficient frontier, and risk-adjusted return estimates.

Alternative Optimization Techniques:

- ✓ Mean-Variance Optimization (MVO)
- ✓ Black-Litterman Model
- ✓ Risk Parity
- ✓ Conditional Value-at-Risk (CVaR) Optimization
- ✓ Mean-Conditional Value-at-Risk (Mean-CVaR)
- ✓ Monte Carlo Simulation
- ✓ Factor-Based Optimization
- ✓ Hierarchical Risk Parity (HRP)
- ✓ Bayesian Optimization
- ✓ Equal Risk Contribution (ERC)
- ✓ Liability-Driven Investment (LDI) Optimization

Customization Options:
- Adjust input data (historical vs. forward-looking returns, volatilities, and correlations).
- Modify constraints (e.g., asset exclusions, max/min allocations).
- Integrate client-specific risk tolerance, preferences, or ethical screening.

Service Offering	Tier 1	Tier 2	Tier 3	Tier 4
	$	$$	$$$	$$$$
Initial Assessment & Data Collection	✔	✔	✔	✔
Data Engineering		✔	✔	✔
Optimization Model Development	✔	✔	✔	✔
Automation & Visualization		✔	✔	✔
Advanced Scenario Testing			✔	✔
Stress Testing (Tail Risks)			✔	✔
Fully Automated Data Pipeline			✔	✔
Customized Reporting & Visualization			✔	✔
Process Documentation (Python/R)				✔
Ongoing Monitoring & Rebalancing				*

RISK MITIGATION STRATEGIES

- Hedging strategies (e.g., FX hedging or options overlays)
- Adjust allocations for less-correlated assets to cushion against volatility

DATA & TECHNOLOGY INTEGRATION

- Full automation solution that clients can deploy internally, with regular maintenance/support options.

FLEXIBLE ENGAGEMENT OPTIONS

PROJECT BASED MODEL
(PREFERRED)

DEDICATED STAFF MODEL
(STEADY WORKFLOW)

BLOCK OF HOURS MODEL
(VARIABLE WORKFLOW)

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