



FIDA for

AUTOMATED PORTFOLIO OPTIMIZATION

ENGINE SERIES

**Quantitative methods and algorithm to
draw the portfolio efficient frontier**

Data, Analysis and Software for Finance Specialists

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INFORMATICA

AUTOMATED PORTFOLIO OPTIMIZATION

From any portfolio to
the efficient frontier

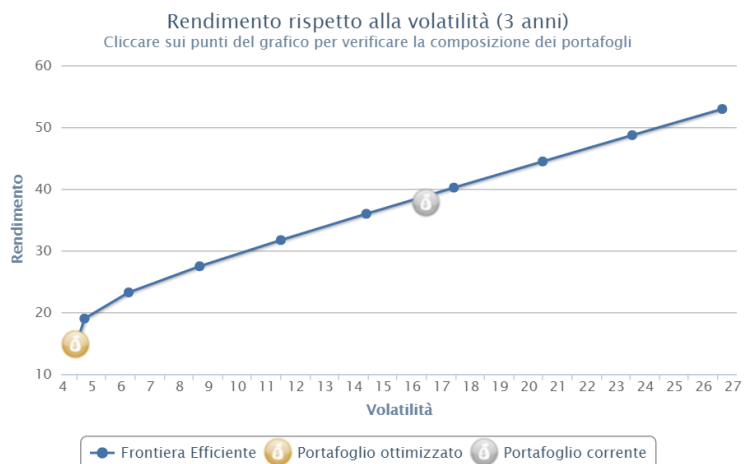
Equal return portfolio
and lower volatility or
equal volatility
portfolios and higher
return

Mean Variance Optimization

Historical Method

PROCESS STEP BY STEP

1. Data management:
 - Tabella proxy
 - Historical series junction
 - Specific data management
 - Bond e future
 - Cross
 - Total return time series
 - External time series
2. Algorithm
 - We use a quadratic programming algorithm to reach convergence in convexity cases.
3. Constrains
 - Limits and expected statistics can be introduced as constrains thank to the chosen mathematical method



? Per zoomare: cliccare e trascinare il mouse sul grafico.
Per nascondere un elemento: cliccare sulla voce corrispondente nella legenda.

i La funzione ottimizza ti mostra:

1 anno 3 anni

4. Dynamic positions management

- Future return and risk of portfolio are designed by mean of Ibbotson cone. Thank to this approach we can easily define and monitor the turning points

Mean Variance Optimization

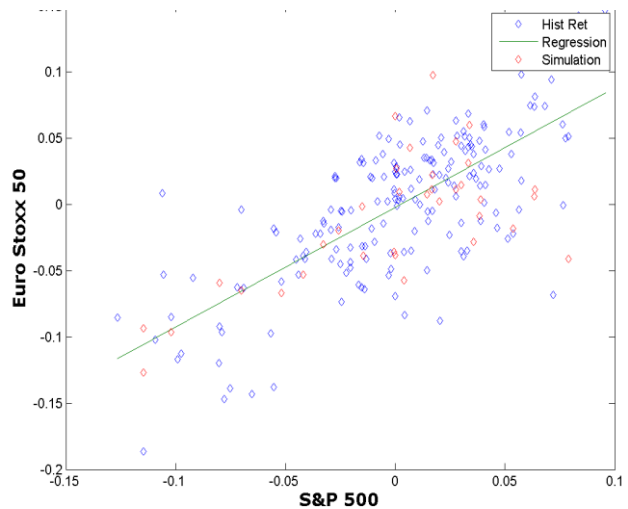
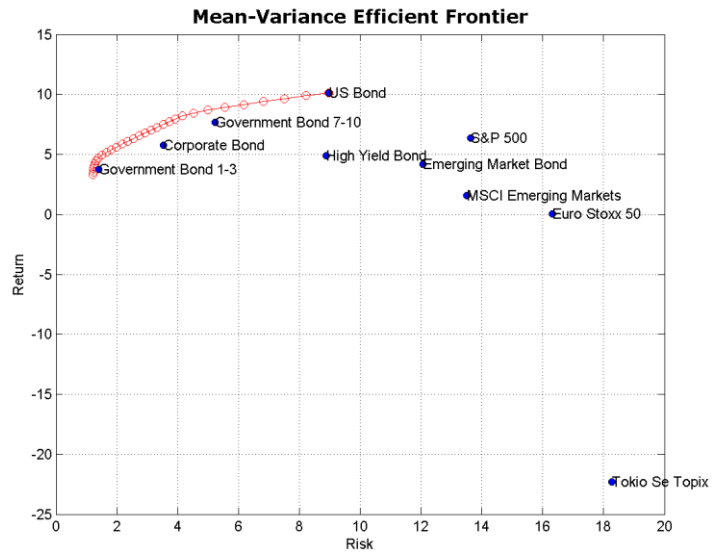
Resampling Method

We build the number of random generated scenarios With Montecarlo methods, taking in consideration correlations and joined probaility. Scenarios have appropriate length, which we can look through and perform portfolio optimization.

With the following statistical analysis we can build up the optimal allocations topography.

AUTOMATED PORTFOLIO OPTIMIZATION

Portfolio models for
life cycle strategies
can be reached



Clients & Cases

MoneyController
The Worldwide Financial Marketplace



Prop desk model
portfolios for ucits and
insurance funds.

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Flexibility, tailored solutions
 independence and expertise
 more than 20 years in financial data management
 and FinTech project development



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