RADIX ANALYTICS
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Smart Portfolio Optimization Tool

Solution

The portfolio optimization tool is a state-of-the-art tool for portfolio managers to arrive at the most profitable portfolio while meeting all business constraints. It uses the following heuristics to arrive at the optimal profitable portfolio

Maximize Return

Objective

Maximize expected return by using optimization heuristics to solve portfolio optimization problems with different measures of risk (Variance, Semi-variance & VaR) and multiple real-world constraints like Budget, Holding size for each asset, Trade limits for each asset, Cardinality, Round lots, Short Sales, Turnover, Beta etc.

Inputs/Constraints

Portfolio inputs

- Asset Index
- Score
- Sector Index
- Country Index
- Price
- Initial Investments (Units)
- Trade Limits
- Min-trade
- Min-holding
- Max-holding
- Benchmark-weight
- Beta

Other inputs

- Limits for country indices
- Limit for sector indices
- Covariance matrix and VAR of assets
- Returns of the assets in various historical periods
- Others

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