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Project overview

Analysis and optimisation of the strategic asset allocation for a strongly bond-oriented investment portfolio

Client / sector	**Pension fund**
Project description	**Analysis and optimisation of the strategic asset allocation for a strongly bond-oriented investment portfolio** • Mapping of the current situation on the market level • Mapping of the known restrictions • Consideration of inflowing and outflowing capital • Analysis of the current situation on the market level with regards to planned yield and worst-case yield (confidence interval) in various scenarios (i.e. baseline scenario, inflation, deflation) with a planning horizon of 10 years • Optimisation execution on the market level under the restrictions and with regards to target yield, planned yield and worst-case yield • Interpretation of the analysis and optimisation with regards to a possible reorientation or revision of the existing asset allocation
Service	• Portfolio mapping, simulation and optimisation and the development of measures to be taken
Technology	Excel, VBA, proprietary valuation systems, VSA portfolio optimisation tool
Professional input	Portfolio advisory and portfolio management know-how
Scope	1-2 senior consultants, 3-4 weeks
Tags	strategic asset allocation, portfolio optimisation, scenario simulation