

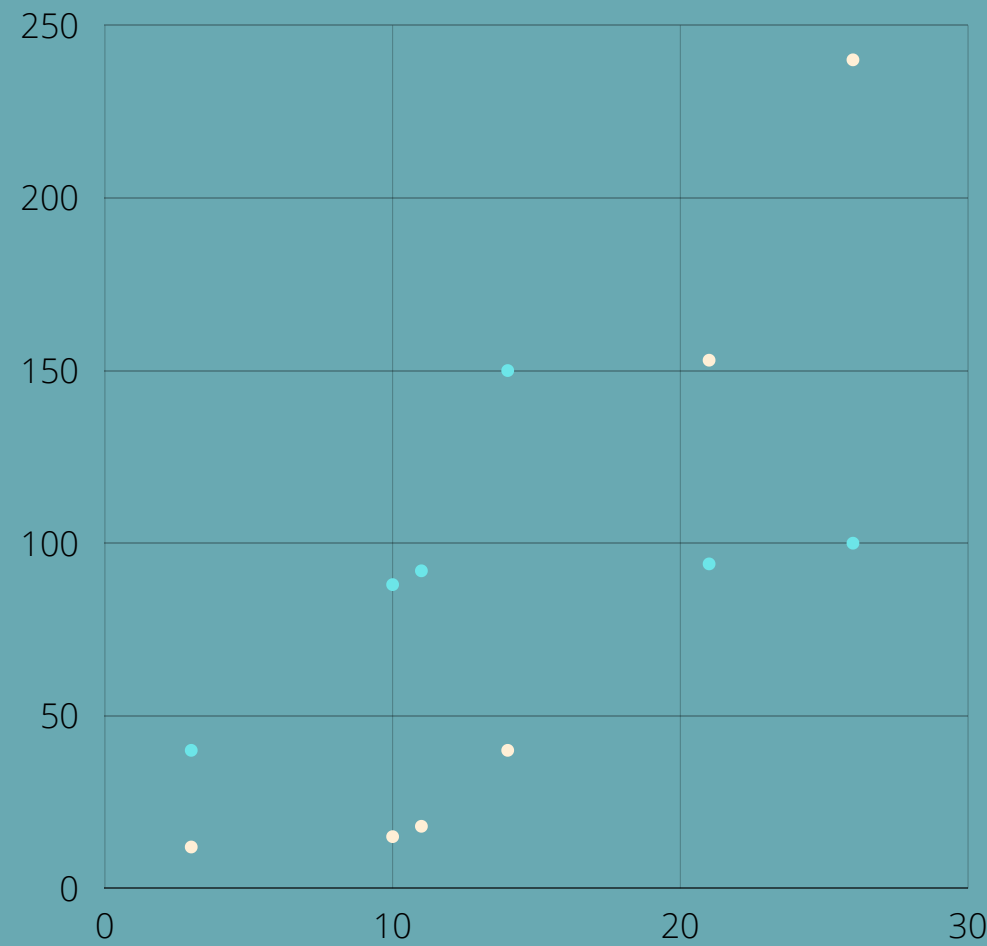
iPortfolio - The Optimal Portfolio Generator

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PRESENTATION FRAMEWORK

- Executive Summary
- Risk Categories and choice of stocks
- Investor Profile
- Weights Optimization and Efficiency Frontier
- Monte Carlo Simulation
- Client Report





EXECUTIVE SUMMARY

● What is our project?

Our portfolio analysis application is designed to leverage data analytics to generate returns and give feedback to our clients on a suitable holding period for their investment

● What problems are we solving with the application?

A common dilemma for retail investors is to decide how long to hold their investment. Our application simplifies this decision by quantifying three forecasts for three possible time horizons.

● Methodology

We use a weight optimization algorithm to pick the weights used for each stock in the portfolio. We run a Monte Carlo simulation based on these weights for three time horizons to create a 95% confidence interval to get a lower and upper bound for the investment. We then output these results into a user-friendly CSV report.

INVESTOR PROFILE



1. Conservative

Looking for savings to grow in a conservative fashion to maintain day to day life. Unwilling to make risky investments.



2. Moderate

Looking for some additional income growth. Wants to use savings to generate side revenue.

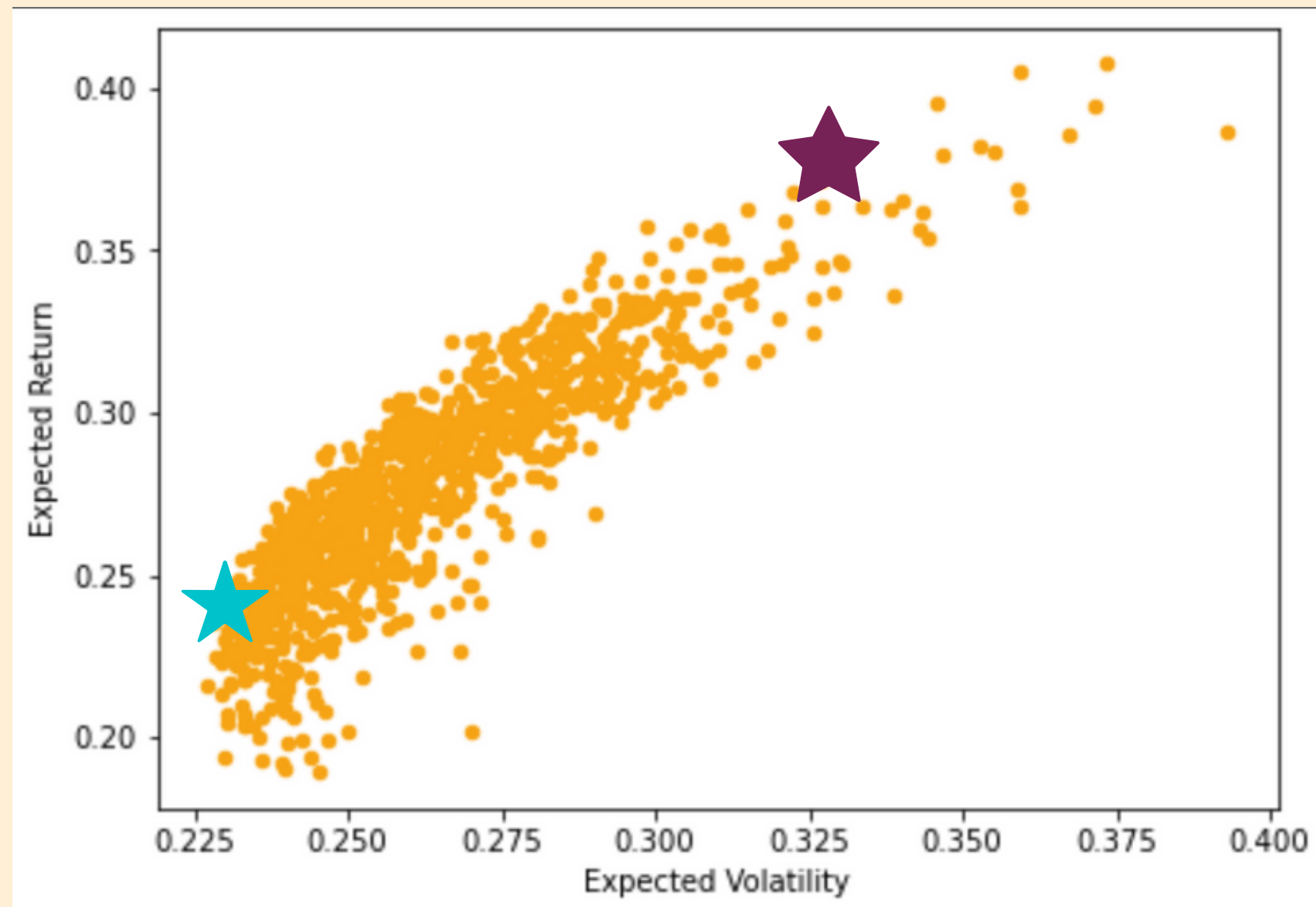
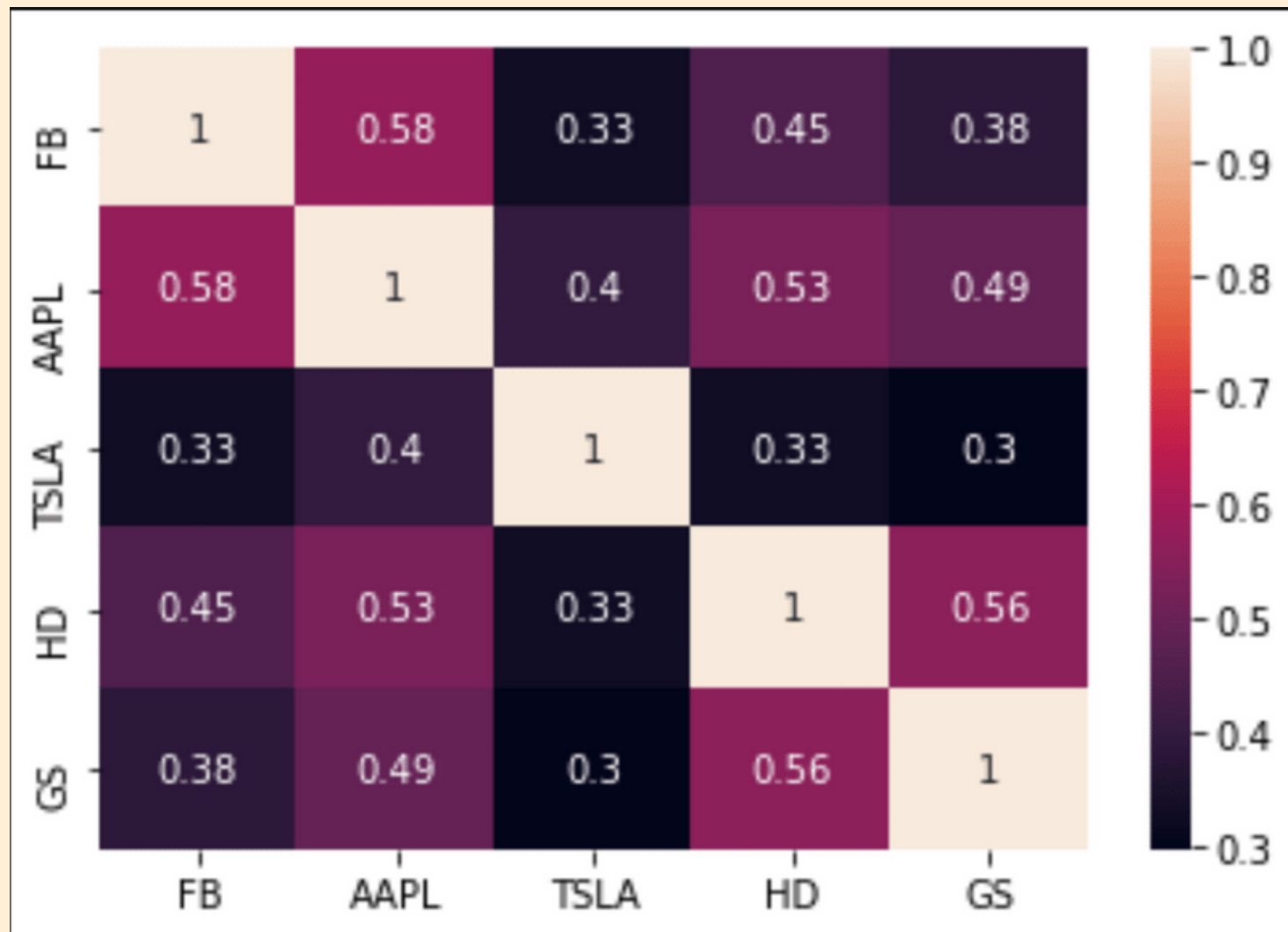


3. Aggressive

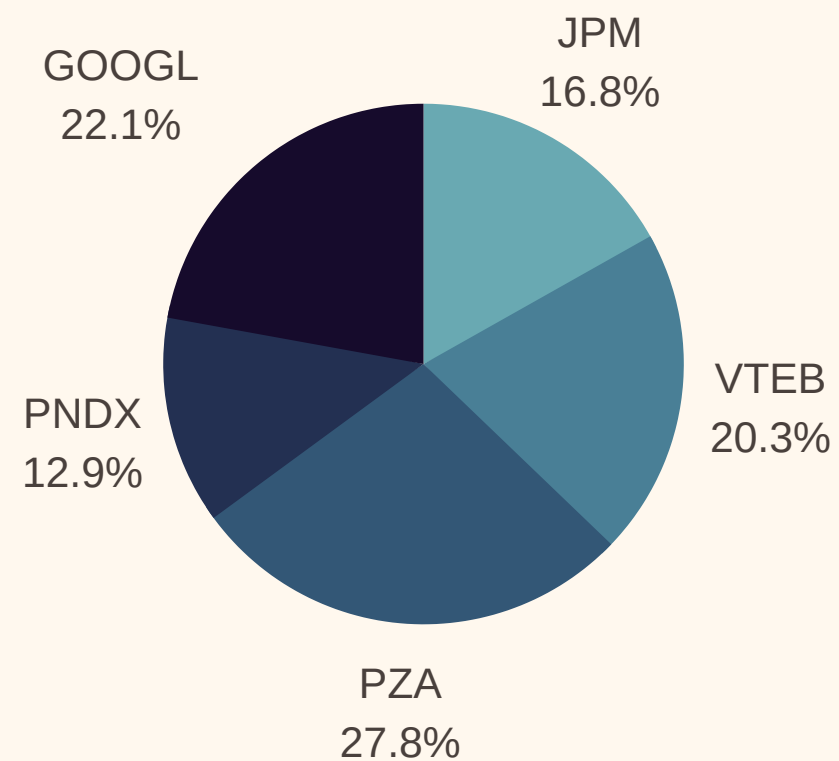
Willing to take high risk for high reward. Does not mind taking losses for the possibility of big gains.

WEIGHTS OPTIMIZATION HEAT MAPS & EFFICIENCY FRONTIER

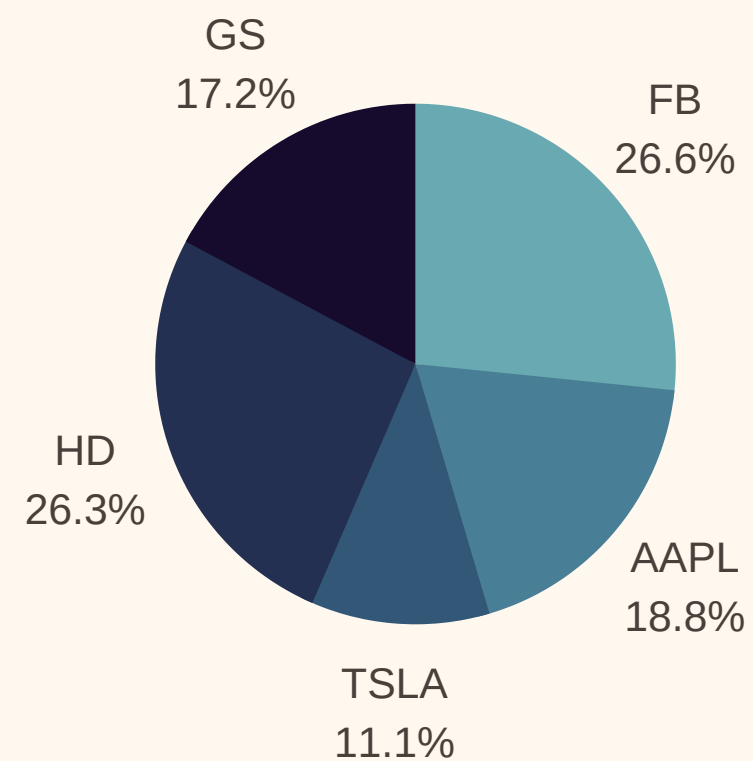
Results and Calculation



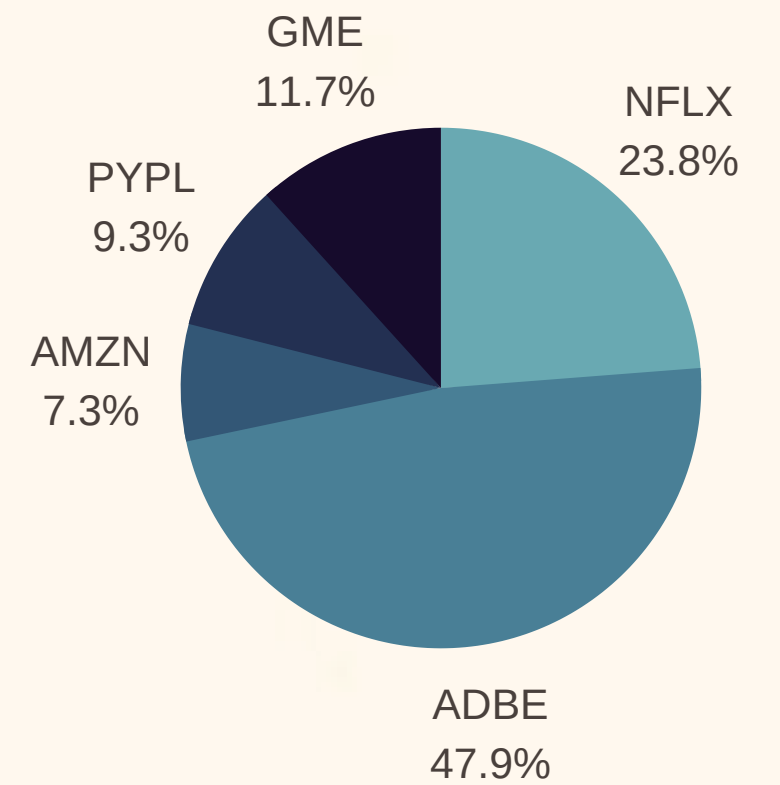
ASSET ALLOCATION MODELS



Risk Category 1
Conservative

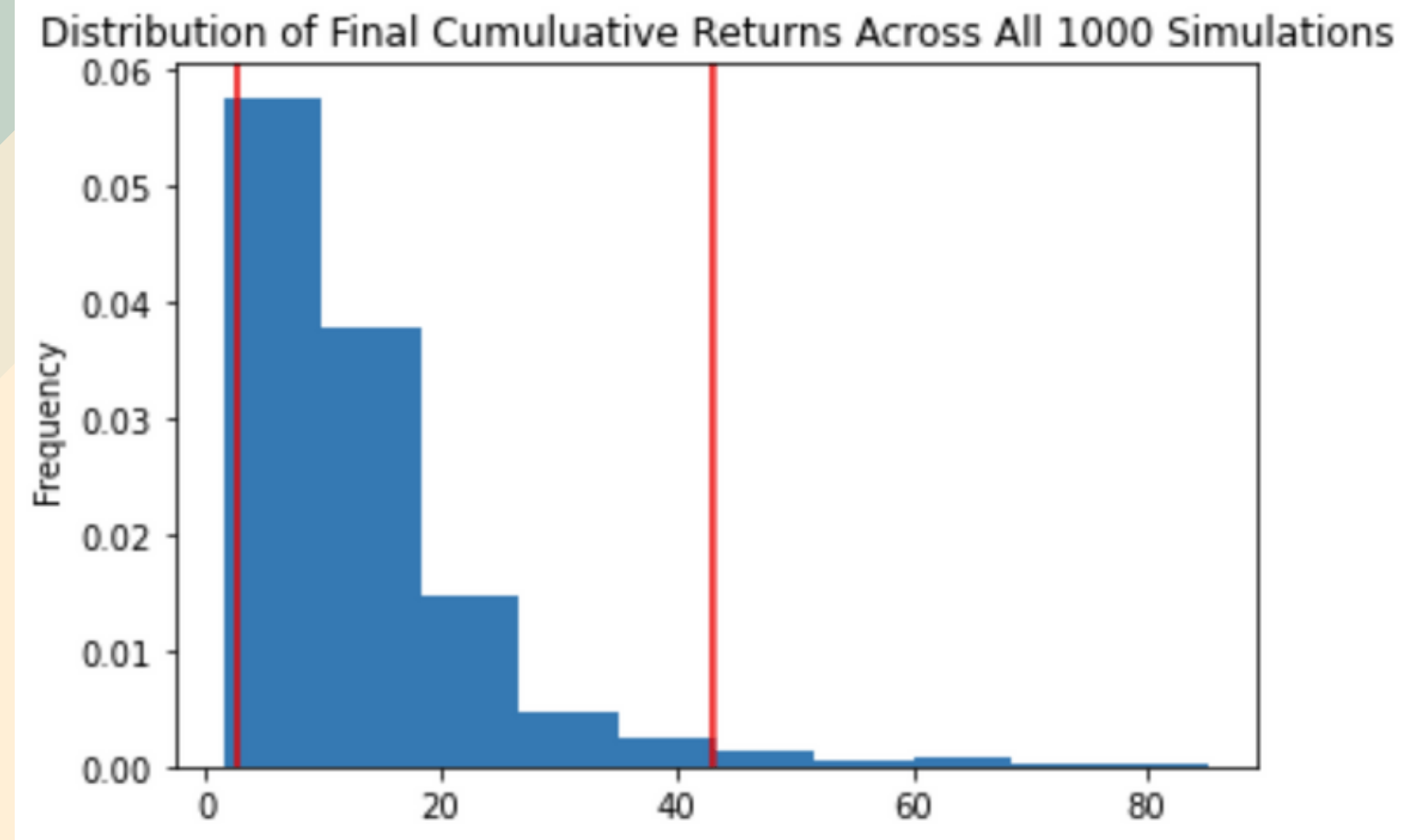


Risk Category 2
Moderate

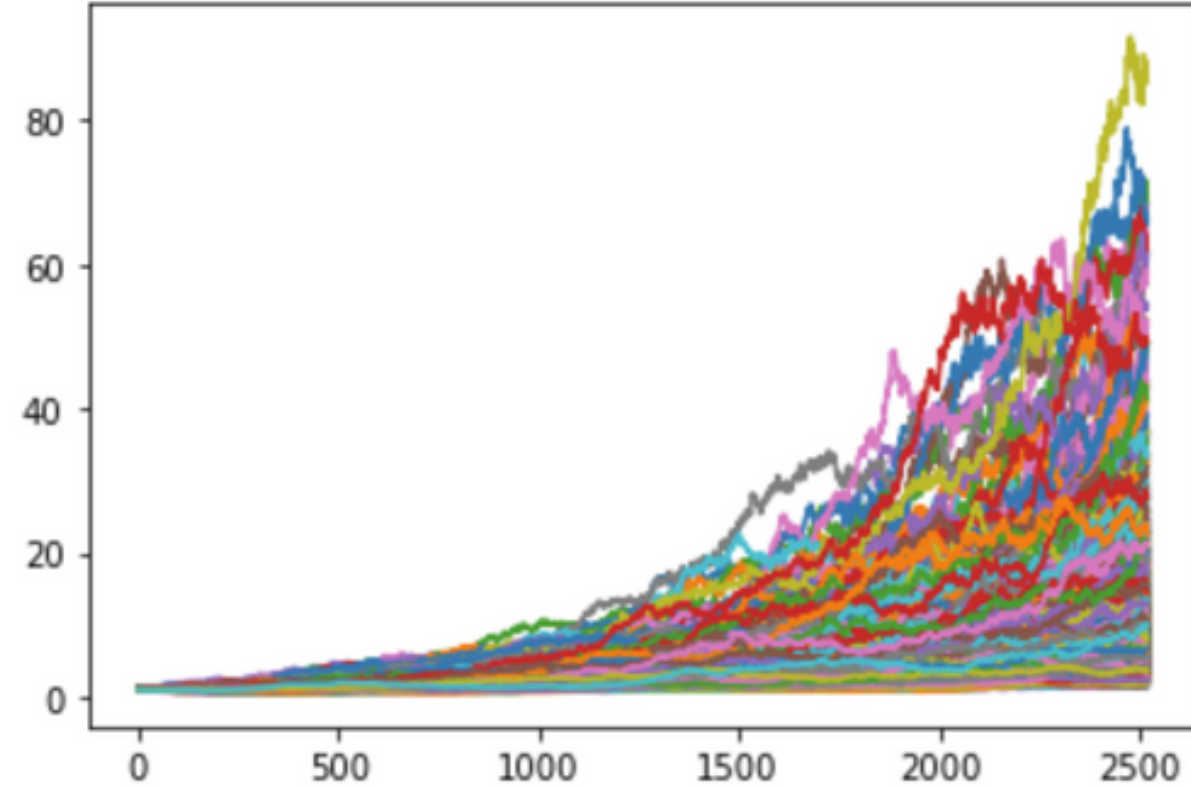


Risk Category 3
Aggressive

MONTE CARLO SIMULATION



1000 Simulations of Cumulative Portfolio Return Trajectories Over the Next 2520 Trading Days.



- *Expected cumulative returns of 1 to 45 times the original investment over a 10 year period for the moderate investor*

CLIENT REPORT

Value of Portfolio	Value Per Share	Portfolio Tickers	Shares per Ticker
\$5,000,000.00	\$461,582.93	FB	1376
-	\$212,889.49	AAPL	1411
-	\$2,188,089.18	TSLA	2138
-	\$1,345,200.42	HD	3629
-	\$792,237.99	GS	1954
Holding Period	Lower Bound Values	Upper Bound Values	-
5Year	\$7,396,843.02	\$44,747,013.14	-
10Year	\$19,141,449.72	\$247,308,128.65	-
20Year	\$161,996,470.42	\$5,668,741,880.73	-