

# Building, analyzing, and utilizing models with the fi360 Toolkit

Michael Limbacher, AIF<sup>®</sup>

# Agenda

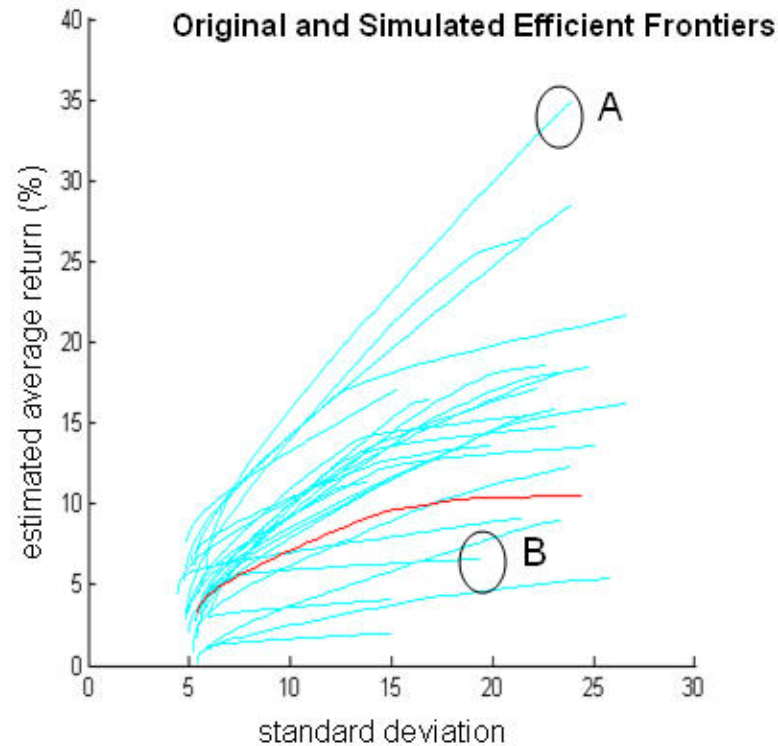
Resampled Efficiency™

Building models

Analyzing models

Using models in the Toolkit

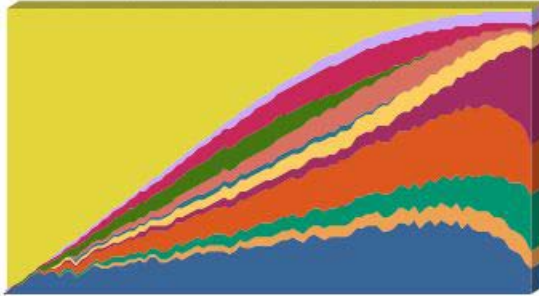
# Resampled Efficiency<sup>™</sup>



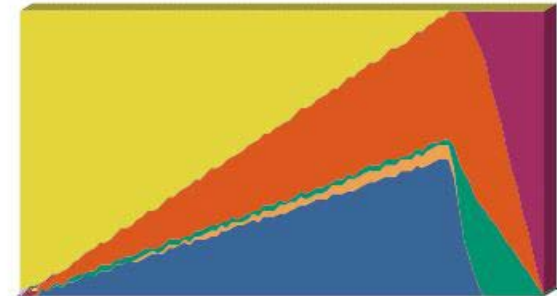
(A similar figure appears in *Efficient Asset Management* by Richard Michaud and Robert Michaud, published in 2008 by Oxford University Press. This version of the figure is for illustrative purposes only.)

# Resampled Efficiency<sup>™</sup>

Resampled Efficient Frontier



Classical Efficient Frontier



Resampled Efficiency accounts for uncertainty in the capital market inputs.

Resampled Efficiency provides:

- A diverse portfolio across all asset classes without adding constraints.
- A smooth transition between the risk profiles.

# Building a model

## Portfolio model

- Using the Asset Allocation Optimizer
- Using peer groups

## 401k model lineup

# Analyzing models

Analyzing client data

Analyzing model data

# Using models in the Toolkit

Usage in the Proposal Generator

Building Model Portfolios for 401k plans

Defining a strategic allocation in an  
Investment Policy Statement

Creating reports