

Asset Allocation Suite

About New Frontier Advisors

New Frontier Advisors is a global leader in the field of portfolio optimization and asset allocation. NFA provides custom investment advisory solutions as well as portfolio optimization and financial planning technology to many globally recognized consulting firms, investment management firms, and investment organizations. NFA provides innovative solutions for creating more effectively risk-managed portfolios.

Description

The NFA Asset Allocation Suite provides a comprehensive solution to optimization and financial planning. It guides investors to realistic, effectively diversified portfolios with well-managed risk. The applications within the Suite improve the estimates of risk and return with advanced statistics, compute the Resampled Efficient Frontier™, provide guidance as to whether to trade, and determine wealth distribution probabilities. New Frontier's portfolio selection process is based on Resampled Efficiency™ Optimization and Rebalancing. These patented processes ensure a provably effective optimization methodology that considers the uncertainty of risk and return estimates to define portfolio optimality. New Frontier supplements these processes with investment tools developed from modern statistics, investment experience, contemporary financial theory, and proprietary research. The Asset Allocation Suite delivers risk-adjusted, intuitive, marketable, optimal portfolios.

Additional Features

- advanced statistical estimation
- advanced optimization options: long-short, tax sensitive, benchmark relative, non-normal resampling
- adjustable forecast confidence level
- investability and liquidity options for trading practicalities
- tools for identifying the optimal portfolio for a specific client's objectives
- a complete set of optimization constraints (transaction costs, risk penalties, etc.)

Considerations

The investor provides the asset list, capital market assumptions, and other optimization inputs and implements the resulting optimal portfolio. New Frontier Consulting Services are available for implementation and advanced training. The Asset Allocation Suite is available in a variety of computer formats.

Fees

New Frontier Technology Solutions are offered at an annual fee that depends on the number of users and the assets under management.