Info-Drive
Portfolio Management Services

Info-Drive offers expertise on modeling & measurement of various attributes of financial portfolio. We also offer analysis driven portfolio structuring. Our expertise provide insight about financial market conditions and means to outperform.

Following are some of our expertise area:

Equity Multifactor Modeling

The Equity Multifactor Model aims at establishing a relationship between Equity price returns & underlying Market information.Our Modeling exercise

- Identify common factors (Market Information) affecting Equity prices.
- Factors company balance sheet information & Economic changes.
- Establish the relationship between equity price returns & common factors.
- Establish relationships in assessing risk-return profiles of the equity portfolio.
- Provides portfolio manager a better insight & various measures for Equity portfolio selection.

Fixed income multifactor modeling

Establish relationship between fixed income asset returns & various interest rate movements in short term & long term.
The Modeling exercise includes

- Constructing possible movements in interest rates at different maturities.
- Three typical structure curve patterns are SHIFT, TWIST & BUTTERFLY.
- The established relationship is used to construct market risk-return schedules of the Fixed income portfolio.
- The entire exercise facilitates the portfolio manager to choose and to exploit favorable market factors.

Interest Rate Models

We offer short term as well as long term interest rate models

- CIR and Vasicek class of single factor models (short term interest rate models)
- Multifactor interest rate modeling (long term interest rate models).

Portfolio Performance Measurement

Our general portfolio performance measures include

- Portfolio beta
- Sharpe ratio
- Sortino ratio
- Jenssen's alpha
- Graphical representation of portfolio return to risk scenarios
- Other measures & representations as preferred by the portfolio managers.