



Stylus Pro 11.5 Glidepath

Overview

Stylus 11.5 introduces glidepath functionality in Allocator, which enables clients to create simulations of changing future weights of portfolio components.

What's New

Glide path functionality enables clients to :

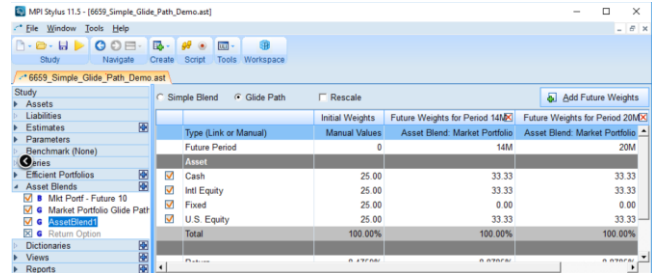
- Specify time-dependent weights for asset blends on either an absolute (calendar) schedule or a relative interval
- Include portfolio weights on the efficient frontier in the glidepath asset blend
- Run simulations on the glidepath asset blend created
- Create a chart showing the changing weights of the glidepath asset blend with time

Benefits

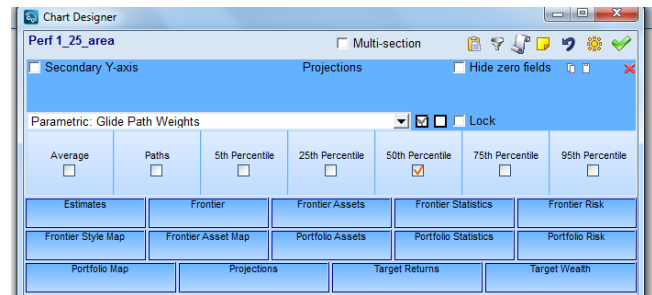
- Users are able to project future cash flows on asset blends that change weights over time
- Users are able to calculate expected returns on asset blends that change weights over time

Finding Glide Paths

- Users can set up glide paths in the Asset Blend node



- Users can view the weights of the glidepath asset blend under the projection block

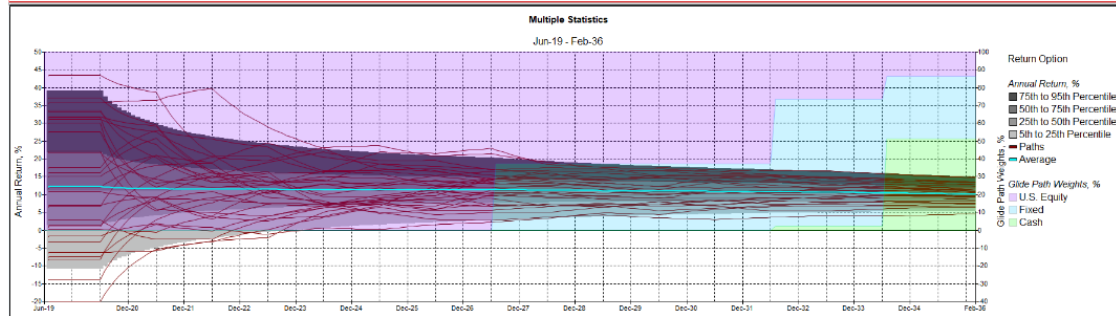
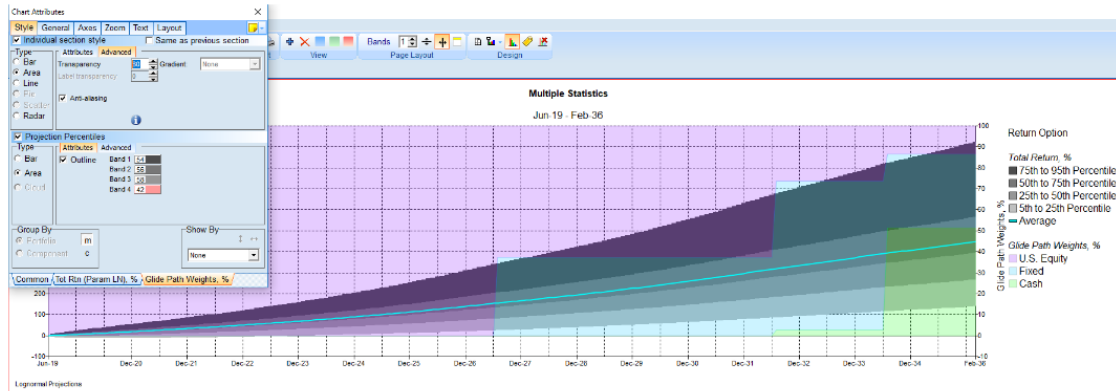




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Sample Output

Glide path returns can be viewed in both chart and tabular form.



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6659_Simple_Glide_Path_Demo.asst

		Return Option								Tot Rtn (Param Lk), %	
		Glide Path Weights, %								95th Percentile	
		Cash	Fixed	U.S. Equity	Average	5th Percentile	25th Percentile	50th Percentile	75th Percentile		
Jun-19 - Jun-20	0.00	0.00	100.00	10.34	-10.69	1.71	11.84	21.97			88.89
Jun-19 - Jun-21	0.00	0.00	100.00	26.21	-7.14	9.09	23.96	40.97			103.11
Jun-19 - Jun-22	0.00	0.00	100.00	41.79	-6.79	18.01	38.03	61.40			120.94
Jun-19 - Jun-23	0.00	0.00	100.00	59.29	-1.13	29.16	59.47	84.43			150.13
Jun-19 - Jun-24	0.00	0.00	100.00	76.96	4.60	39.73	71.10	109.43			206.92
Jun-19 - Jun-25	0.00	0.00	100.00	101.06	11.00	62.46	90.80	137.70			290.08
Jun-19 - Jun-26	0.00	0.00	100.00	123.36	19.34	85.97	112.10	182.84			346.67
Jun-19 - Jun-27	0.00	0.00	100.00	153.74	34.63	83.82	136.16	204.84			411.39
Jun-19 - Jun-28	0.00	0.00	100.00	209.53	47.00	119.16	195.70	274.26			517.19
Jun-19 - Jun-29	0.00	0.00	87.36	62.64	211.97	89.59	188.26	216.26	814.49		817.29
Jun-19 - Jun-30	0.00	0.00	37.26	62.64	270.59	79.12	140.26	249.49	250.07		530.19
Jun-19 - Jun-31	0.00	0.00	37.36	62.64	317.54	87.40	164.44	330.30	400.16		671.30
Jun-19 - Jun-32	2.45	71.06	26.60	392.49	101.92	207.94	312.04	482.08			760.99
Jun-19 - Jun-33	2.45	71.06	26.60	391.40	117.04	233.94	346.61	490.90			816.79
Jun-19 - Jun-34	61.49	84.88	13.63	529.15	131.64	284.54	376.11	639.94			979.31
Jun-19 - Jun-35	61.49	84.88	13.63	446.39	146.41	297.44	392.61				946.44
Jun-19 - Jun-36	61.49	84.88	13.63	436.17	162.54	302.94	441.08	626.31			1014.42

		Return Option																											
		Glide Path Weights, %																											
		Cash	Fixed	U.S. Equity	Average	Paths 1	Paths 2	Paths 3	Paths 4	Paths 5	Paths 6	Paths 7	Paths 8	Paths 9	Paths 10	Paths 11	Paths 12	Paths 13	Paths 14	Paths 15	Paths 16	Paths 17	Paths 18	Paths 19	Paths 20	Paths 21	Paths 22	Per	
Jun-19 - Jun-19	0.00	0.00	100.00	12.32	15.05	39.01	6.90	16.15	30.79	21.71	27.12	-0.25	10.94	-1.67	33.33	-12.87	31.15	31.61	1.41	3.95	27.33	27.50	-19.93	6.39	11.94	6.13	6.13		
Jun-19 - Jun-20	0.00	0.00	100.00	13.74	20.97	6.94	9.37	25.79	34.46	16.32	19.97	9.66	9.16	2.86	24.12	7.64	37.44	12.01	0.36	-3.66	33.64	13.23	-6.39	-6.53	10.16	21.97	16.13		
Jun-19 - Jun-21	0.00	0.00	100.00	11.87	15.05	4.94	9.79	16.65	39.94	11.39	14.95	9.97	9.10	0.79	19.95	14.29	10.89	10.89	-0.61	29.40	14.60	-0.21	9.97	10.86	14.79	10			
Jun-19 - Jun-22	0.00	0.00	100.00	11.49	24.49	3.94	2.97	13.47	29.99	12.66	9.26	7.90	7.35	-1.10	16.09	11.45	30.03	11.13	7.39	3.19	23.97	16.40	0.16	11.03	10.39	10.90	10		
Jun-19 - Jun-23	0.00	0.00	100.00	11.46	30.86	6.86	6.84	19.61	21.99	16.86	8.24	7.84	6.78	0.42	14.25	9.88	16.33	11.39	6.77	8.97	16.89	7.04	8.64	7.89	12.89	21.91	18		
Jun-19 - Jun-24	0.00	0.00	100.00	13.45	10.47	7.17	7.39	16.60	27.19	15.99	4.76	6.42	9.99	0.22	14.70	7.39	21.22	12.77	5.05	4.96	14.06	9.33	6.44	7.02	11.19	10.49	73		
Jun-19 - Jun-25	0.00	0.00	100.00	11.63	17.91	6.89	6.02	14.71	26.83	12.42	6.29	7.69	11.16	1.64	17.90	6.49	31.60	16.34	3.38	12.30	16.37	6.39	6.32	16.73	11.09	19.41	17		
Jun-19 - Jun-26	0.00	0.00	100.00	11.41	17.29	12.19	10.49	14.94	14.42	10.34	9.89	6.65	9.97	1.21	16.49	6.42	22.89	19.88	0.76	12.03	16.49	6.49	6.37	14.23	14.40	16.93	13		
Jun-19 - Jun-27	0.00	0.00	37.26	62.64	11.32	14.14	11.24	6.49	14.10	12.29	11.31	9.61	7.84	10.95	4.89	13.97	7.40	17.49	11.93	6.13	9.44	16.84	6.95	6.44	14.05	14.43	17.16	16	
Jun-19 - Jun-28	0.00	0.00	37.36	62.64	11.02	14.99	9.79	8.49	14.91	11.45	10.21	9.90	7.22	10.44	4.42	19.83	6.76	17.44	12.29	3.43	9.90	14.70	5.45	7.24	15.23	14.76	15.35	16	
Jun-19 - Jun-29	0.00	0.00	37.26	62.64	10.94	14.64	11.84	8.07	14.70	13.48	10.33	9.85	11.32	8.99	13.24	7.03	16.44	14.45	3.90	10.92	15.82	6.13	8.13	16.33	14.80	15.97	17		
Jun-19 - Jun-30	0.00	0.00	37.26	62.64	10.86	14.96	10.84	8.86	15.72	12.47	10.83	9.98	7.29	11.17	6.99	11.98	7.98	16.72	14.09	3.86	12.28	15.28	6.24	9.04	14.23	14.47	16.44	12	
Jun-19 - Jun-31	2.45	71.06	26.60	10.69	13.79	10.45	9.27	12.59	11.00	10.45	9.90	11.99	6.99	11.99	6.99	16.75	12.97	4.06	11.94	14.94	7.41	8.99	14.49	14.47	14.74	19			
Jun-19 - Jun-32	6.45	71.06	26.60	10.53	13.48	9.60	6.71	12.84	10.79	9.62	9.97	8.97	11.93	4.78	11.74	6.49	16.93	11.62	8.99	17.10	14.28	6.44	6.44	14.66	14.74	14.74	19		