Jacobi

Scenario Builder Application

Stress testing investment portfolios is essential for understanding potential risks across varying market conditions. With the Jacobi Scenario Builder Application quickly and easily forecasts how existing and proposed portfolios are expected to perform under different scenarios, enabling you to build more robust portfolios.

Stress testing

Estimate the performance of portfolios through narrow and tightly defined market 'stress' events.

Scenario analysis

Assess the impact on your portfolios from a market scenario taking into account the sensitivity of your portfolios to selected risk factors and the relationships between those factors.

The highly configurable Scenario Builder Application lets you:

Customize risk factors

Customize risk factors included in the stress scenarios across current, proposed and benchmark portfolios using preset or build-your-own scenarios.

Forecast performance

Forecast how portfolios are expected to perform based on their sensitivity to the selected risk factors, and the relationships between those factors.

Make changes to scenarios

Quickly and easily make changes to scenarios by adjusting the factor stresses and scenarios.

Visualize outcomes

Present clients and stakeholders with results from different scenarios using dynamic visualizations and reports.

Benefits of the Jacobi Scenario Builder Application
The Scenario Builder Application offers numerous benefits for investment organizations:

Better identify portfolio risks
Stress testing and scenario analysis of investment portfolios is essential for understanding potential risks across adverse market conditions.

Engage and collaborate
Help clients understand how portfolios may perform by visualizing scenarios using interactive and customizable charts and reports.

Highly configurable process
Customize risk factors included in the stress scenarios across current, proposed and benchmark portfolios. Choose whether to use preset scenarios or build custom scenarios.

Wide range of scenarios
Utilize a wide range of preset scenarios including historical events (eg. GFC, Coronavirus), or other common scenarios such as equity market drawdowns, interest rate changes or hypothetical multi-factor scenarios (eg. credit and equity bear market, stagflation).

Embedded into existing scenario processes
The Scenario Builder Application is integrated into existing workflows and functionality such as the Portfolio Builder Application enabling greater integration and collaboration across the entire portfolio management process.

Simple and efficient process
Stress testing and scenario analysis of multiple portfolios can be a time consuming and complex task. Once set up, the Scenario Builder App can scale standard stress testing and scenario analysis across a wide range of clients with ease.

Getting Started
The Scenario Builder Application is readily available as an Application on the Jacobi platform. Contact your Jacobi Client Success Team or Sales representative for a demonstration.

About us
Jacobi was founded in 2014 with a vision to transform multi-asset portfolio design, management and engagement. Jacobi provides its services to top-tier investors across the globe with a client base who represent assets under management of over US$7 trillion. Jacobi is headquartered in San Francisco and has offices in Australia and the UK.

Our clients include

Get in touch
For more information on Jacobi's highly customizable technology to support the scaling of investment processes and client engagement.

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