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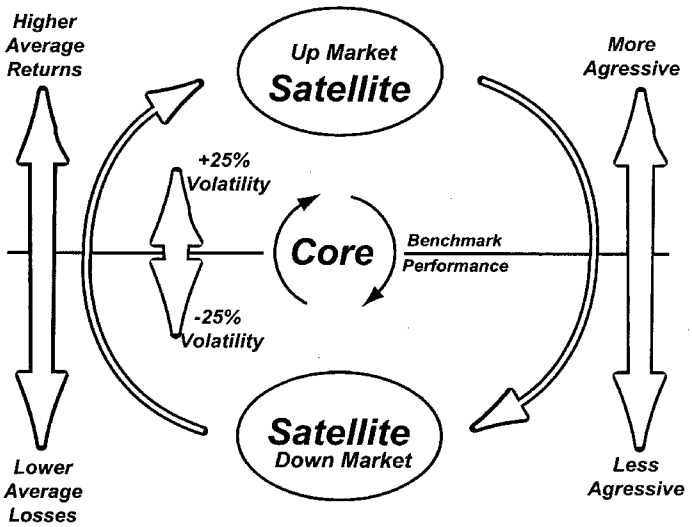
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[Continued on next page]

(54) Title: CORE/SATELLITE FINANCIAL PORTFOLIO DESIGN METHODOLOGY, SYSTEM AND COMPUTER READABLE MEDIUM

FIG. 3G



(57) Abstract: Investment choices are each within a respective asset class of a defined set of asset classes. Investment choices of a first set of the investment choices (e.g., core investment choices) are within a particular asset class and have a performance factor value that is constrained by a performance factor value range defined by a filter structure. Investment choices of a second set of the investment choices (e.g., satellite investment choices) are within the particular asset class and have a performance factor value that may or may not be constrained by the performance factor value range of the first set, but may have a separate and distinct filter structure. The filter structure specifies unique characteristics desired of a set of investment choices, including a relationship between a benchmark performance factor value and a parameter used for determining the performance factor value range. The performance factor value of each investment choice and the performance factor value of the benchmark investment choice correspond to a common performance factor. A comparative assessment of each investment choice set is performed using a comparative assessment value for each one of the investment choices within each set of investment choices.

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