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(54) Title: METHOD AND SYSTEM FOR MULTIPLE PORTFOLIO OPTIMIZATION

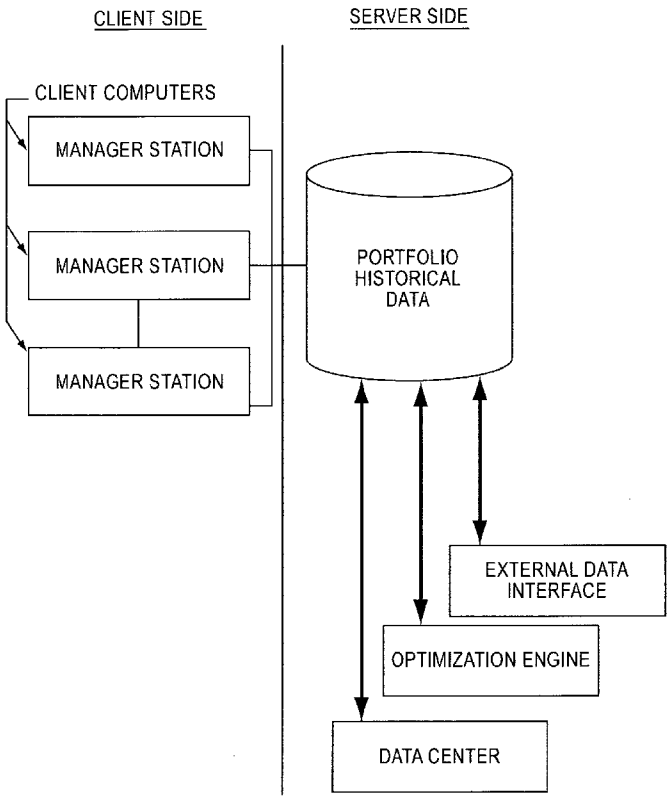


FIG.4

(57) Abstract: Methods and systems for optimizing a plurality of portfolios, each portfolio including one or more shares of one or more tradable assets, and may include the steps of: receiving asset data associated with said plurality of said portfolios; receiving optimization constraints including at least one global constraint defining a constraint to be applied across an aggregate of the plurality of portfolios; receiving one or more objectives to be applied to individual portfolios during optimization; aggregating the optimized portfolio data to create aggregate optimized asset data; determining if the aggregate optimized asset data satisfies the global constraint; and only if said at least one global constraint is satisfied, outputting said optimized asset data.

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