



**ORIGO**  
CONSULTING

## Active Risk Allocation

Status

Independent | Transparent | Disciplined



## Wealth composition

Liquid assets; avoid bonds

RE; fixed rate mortgage financing

Pending; PE, HF selection

Impact investments?

Involvement level?

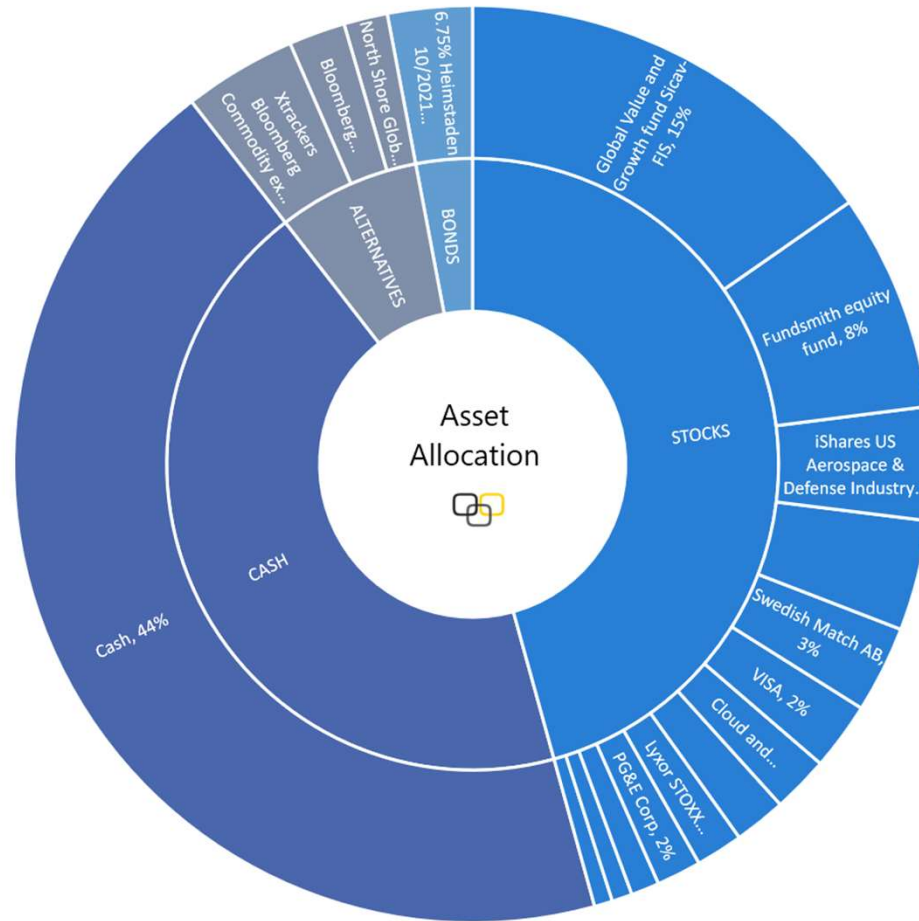
25% Liquid assets	25% Hedge funds
25% Real estate	25% Private Equity

\*) Weightings over-simplified and to be adjusted according to individual risk-profile and adjusted for current financial environment



Liquid assets

CS portfolio allocation



## Active Risk Allocation

Compact portfolio optimisation as per 31 March 2022





# Portfolio

Portfolio  
March 2022

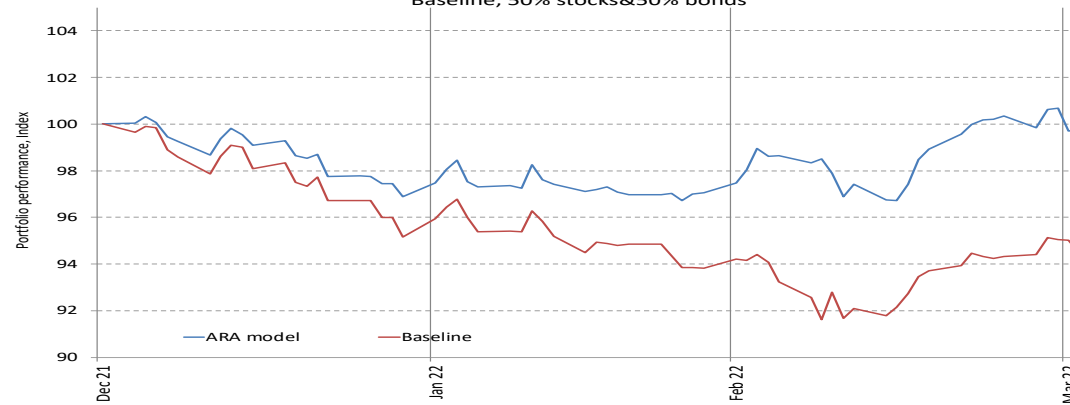
	<b>Suggested</b>	Allocation	Previous	Change	Name
CASH	<b>10%</b>	10%	15%	-5%	Cash
BONDS	<b>20%</b>	10%	10%	0%	iShares Euro Aggregate Bond
		10%	10%	0%	iShares Euro High Yield Corporate Bond
STOCKS	<b>40%</b>	15%	15%	0%	iShares MSCI World EUR Hedged
		10%	10%	0%	SPDR® S&P® 500 EUR
		15%	15%	0%	db x-tracker Stoxx Europe 600
ALTERNATIVES	<b>30%</b>	20%	15%	5%	Xtrackers Bloomberg Commodity
		10%	10%	0%	AidanN US Equities ESG



# Performance

HF exposure a drag over the month

**Origo portfolio vs Baseline portfolio**  
Baseline, 50% stocks&50% bonds



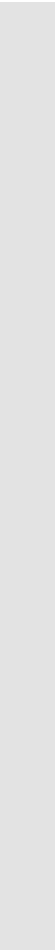
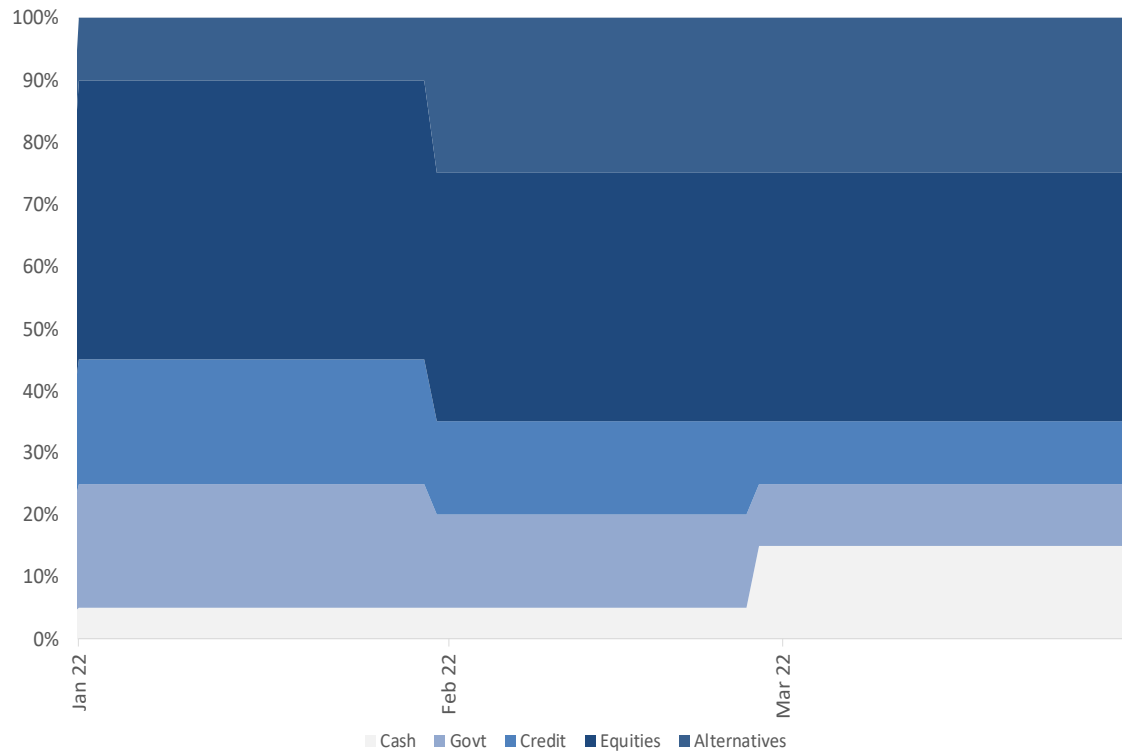
**Accumulated excess performance**  
Origo vs 50% stocks&50% bonds baseline



# Allocation

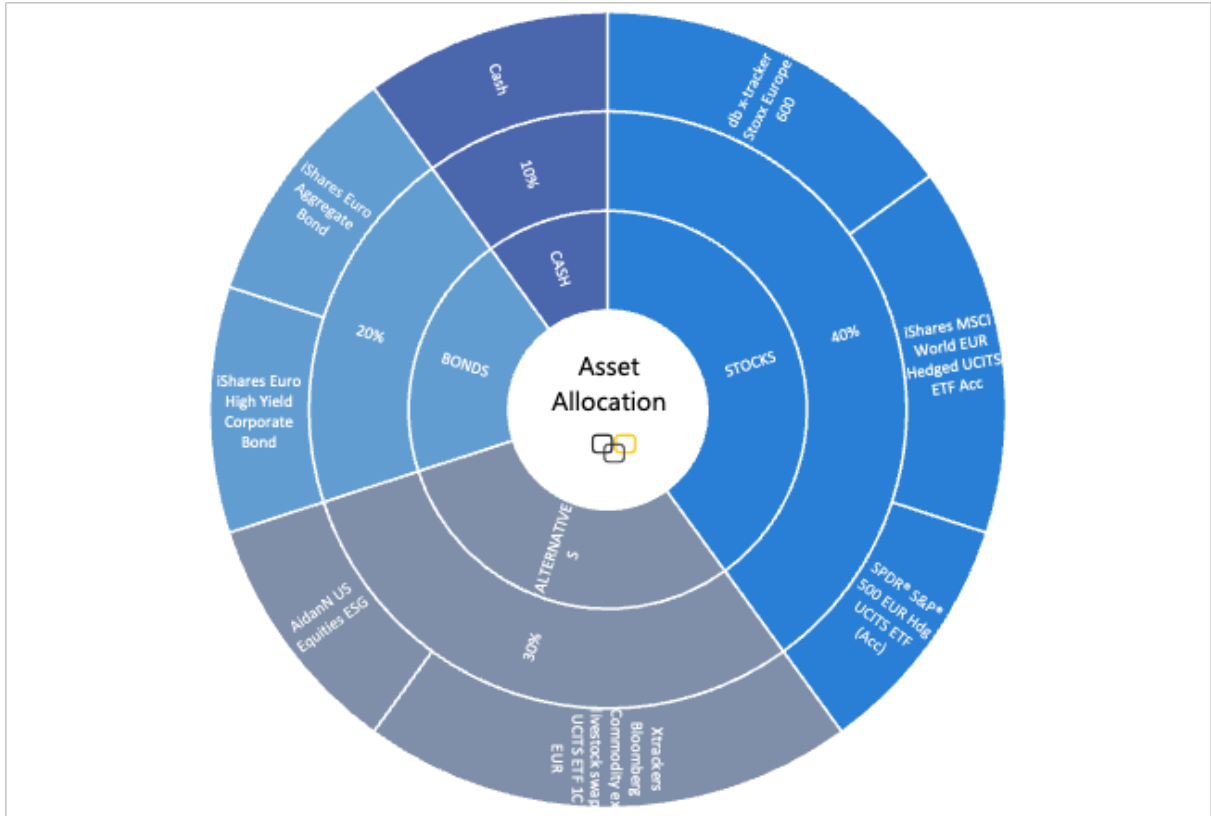


### Asset Allocation





# Allocation





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