Active Risk Allocation

Compact portfolio optimisation as per 30 April 2022

ORIGO CONSULTING

Independent | Transparent | Disciplined

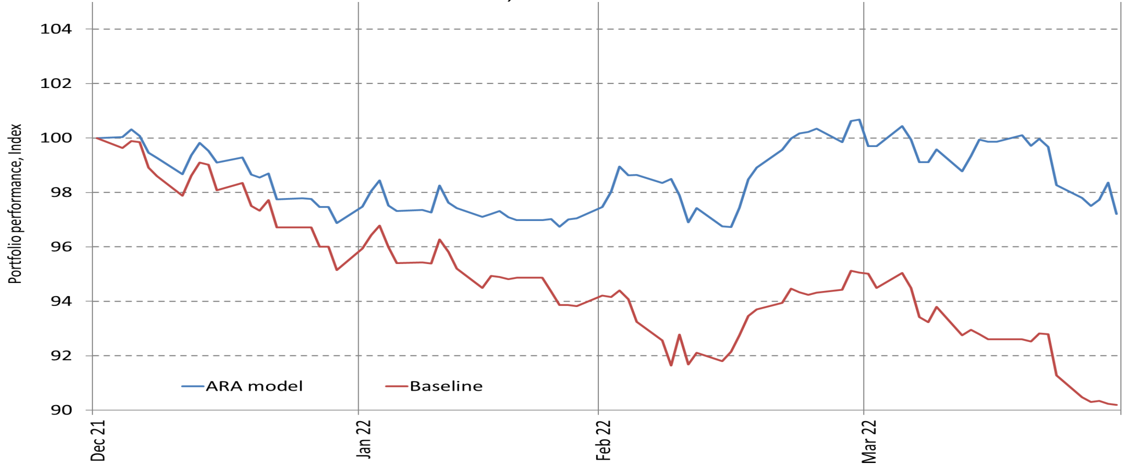
Portfolio

Portfolio
May 2022

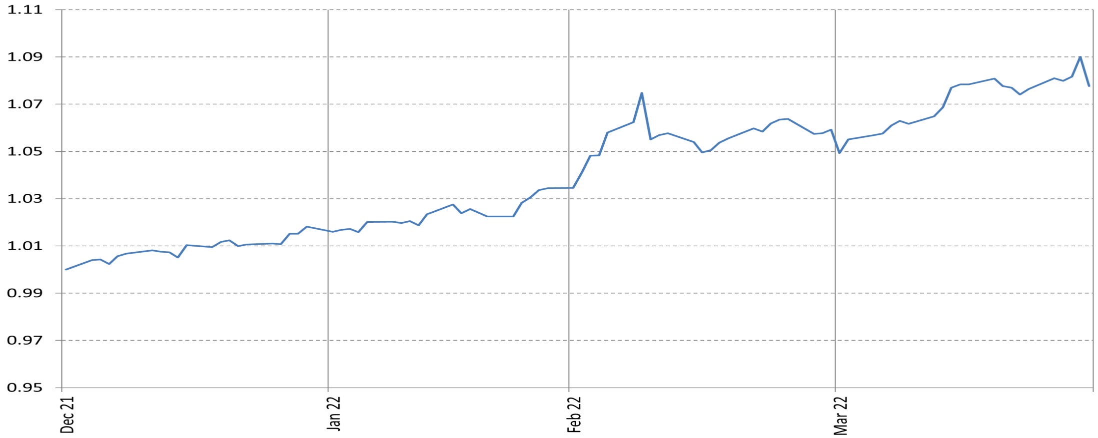
	Suggested	Allocation	Previous	Change	Name
CASH	**15%**	15%	10%	5%	Cash
BONDS	**20%**	10%	10%	0%	iShares Euro Aggregate Bond
		10%	10%	0%	iShares Euro High Yield Corporate Bond
STOCKS	**35%**	10%	15%	-5%	iShares MSCI World EUR Hedged
		10%	10%	0%	SPDR® S&P® 500 EUR
		15%	15%	0%	db x-tracker Stoxx Europe 600
ALTERNATIVES	**30%**	20%	20%	0%	Xtrackers Bloomberg Commodity
		10%	10%	0%	AidanN US Equities ESG

Performance

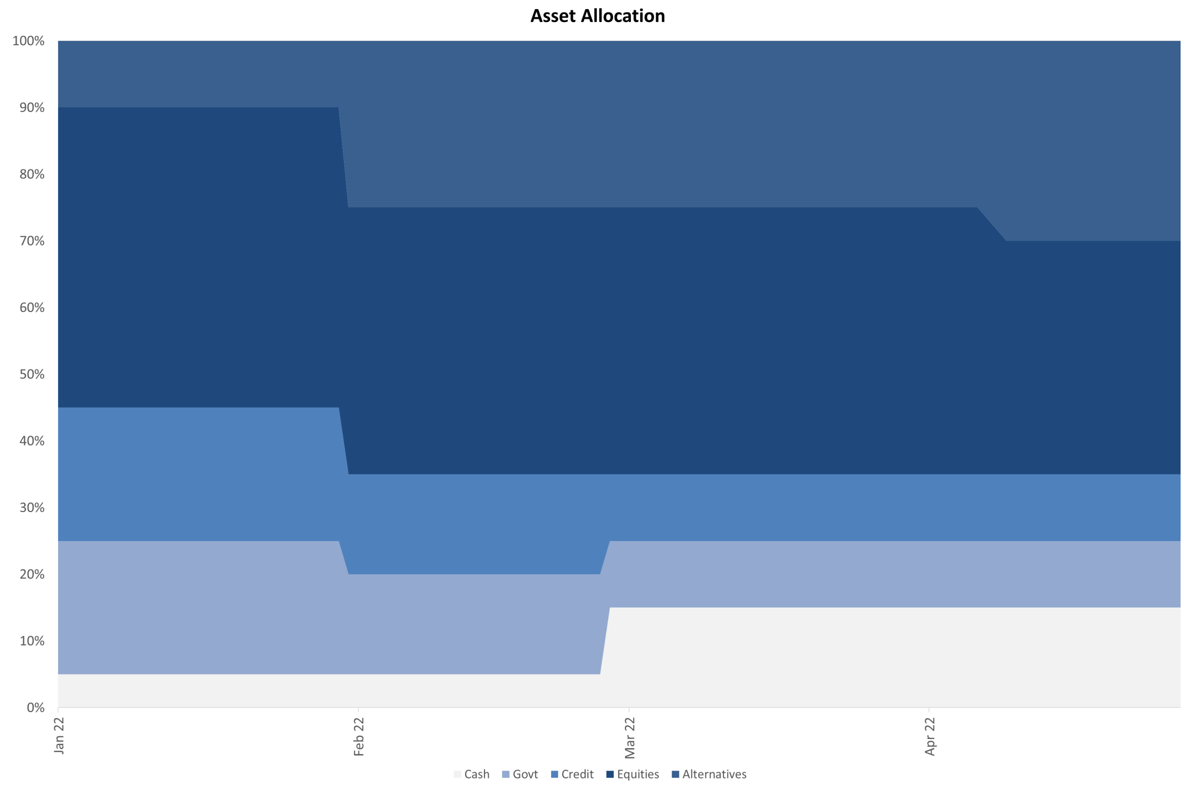
Origo portfolio vs Baseline portfolio
Baseline, 50% stocks&50% bonds



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



Allocation


Asset Allocation
100%
90%
80%
70%
60%
50%
40%
30%
20%
10%
0%
Jan 22
Feb 22
Mar 22
Apr 22
Cash
Govt
Credit
Equities
Alternatives

Allocation

Asset Allocation
CASH
15%
Cash
STOCKS
35%
db x-tracker Stoxx Europe 600
SPDR® S&P® 500 EUR Hdg UCITS ETF (Acc)
iShares MSCI World EUR Hedged UCITS ETF Acc
ALTERNATIV...
30%
AidanN US Equities ESG
Xtrackers Bloomberg Commodity ex livestock swap UCITS ETF 1C EUR
BONDS
20%
iShares Euro Aggregate Bond
iShares Euro High Yield Corporate Bond

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