



ORIGO
CONSULTING

Active Risk Allocation


Compact portfolio optimisation as per 31 August 2022

Independent | Transparent | Disciplined



Portfolio

September 2022

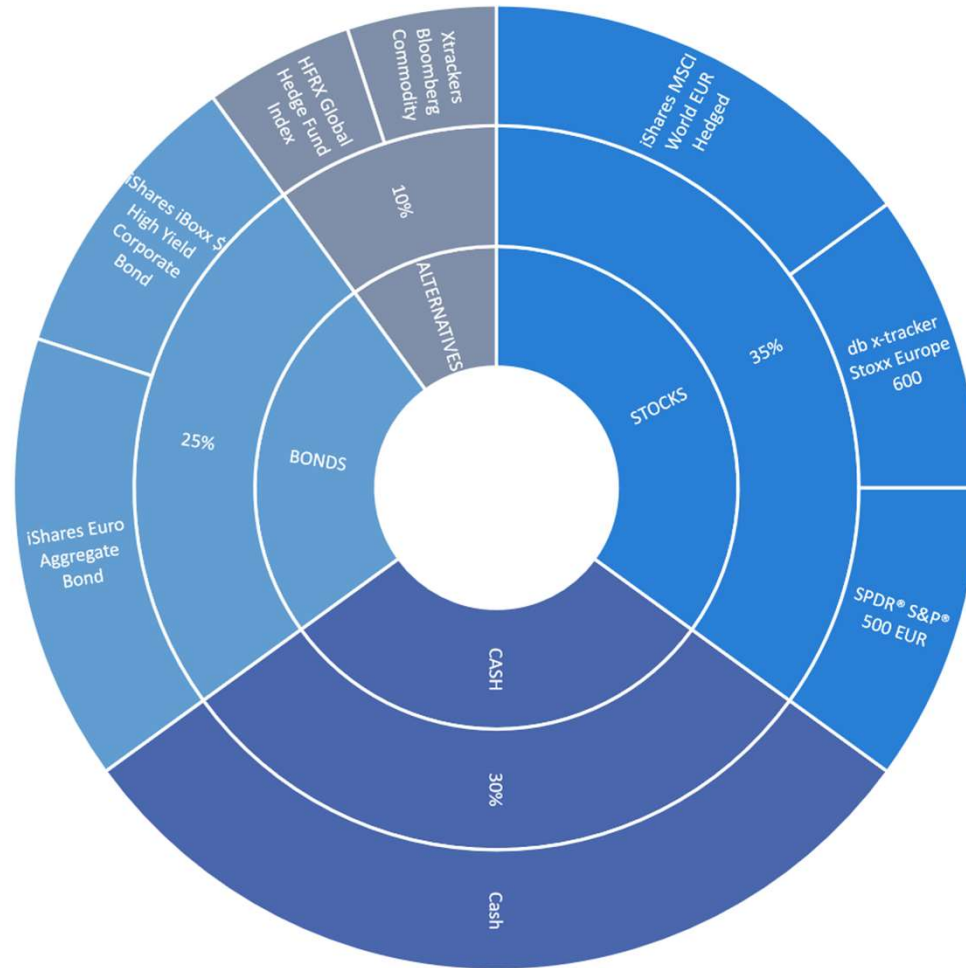
	Suggested 	Allocation	Previous	Change	Name
CASH	30%	30%	25%	5%	Cash
BONDS	25%	15%	15%	0%	iShares Euro Aggregate Bond
		10%	15%	-5%	iShares iBoxx \$ High Yield Corporate Bond
STOCKS	35%	15%	10%	5%	iShares MSCI World EUR Hedged
		10%	10%	0%	SPDR® S&P® 500 EUR
		10%	10%	0%	db x-tracker Stoxx Europe 600
		0%	5%	-5%	iShares China Large-Cap
ALTERNATIVES	10%	5%	5%	0%	Xtrackers Bloomberg Commodity
		5%	5%	0%	HFRX Global Hedge Fund Index



Allocation

Portfolio skew towards non-interest rates investment strategies

- Underweight bonds
- Underweight stocks
- Overweight alternatives



Performance

August 2022



July 2022	
Model	Index
4.57%	5.69%

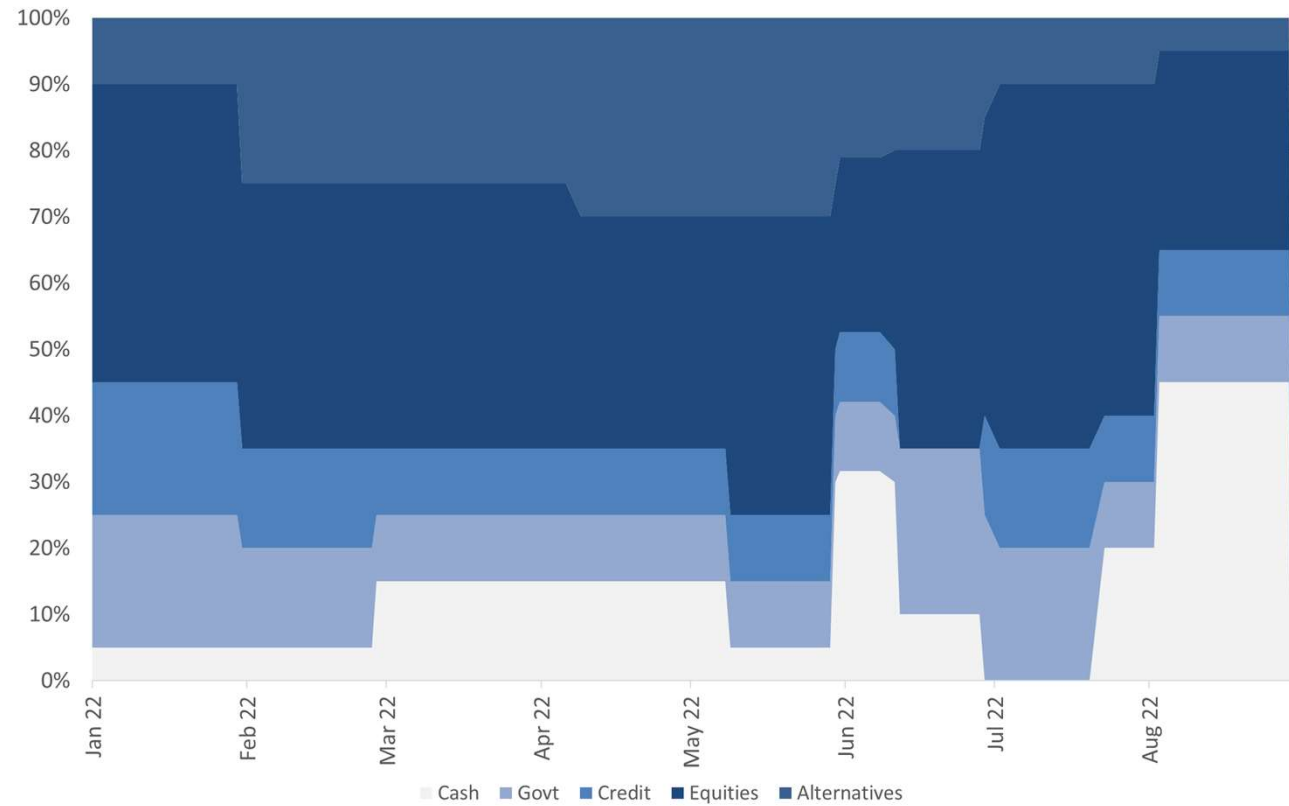
Allocation

Timeline

Increased cash
reduced stocks and bonds



Asset Allocation





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CS & Q portfolio status as per 31 July 2022