

# Summary of the RiskTailors Investment Committee

*13 January 2023*

## Agenda

1. The latest macro and market outlook
2. The performance of each RiskTailors portfolio during 2022 Q4
3. The performance of each portfolio under alternative assumptions to test the robustness of the performance, signals and portfolio construction process

## Conclusions

1. Maintain a risk-off position as suggested by market conditions and forward-looking signals such as FROG
2. A peer group analysis was carried out comparing the eight RiskTailors portfolio to a sample of around 400 different multi asset funds available in the UK. It was demonstrated how, over the past year, RiskTailors portfolios produced better returns with lower volatility
3. A further analysis was carried out demonstrating the value added from the FROG risk-on/off signal. FROG added value to RiskTailors portfolios even in a tough environment dominated by a lack of diversification opportunities among traditional assets
4. The committee agreed that the macro-market environment and the FROG signal should be closely monitored on a monthly basis for any signs of a change in regime
5. Adopt the weights in the table below for each of the eight RiskTailors products over the course of 2023 Q1

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Registered Office: 20-22 Wenlock Rd, London N1 7GU.

Suggested allocation for 2023 Q1				
Product name	Suggested allocation, RISK-OFF, percentage points			
	Equity MSCI world	Precious metals S&P precioul metals	Government FI 34-33-33% Inflation-GVT-Cash	Corporate FI 80-20% IG-HY
High wealth preservation; return focused	12.60	24.40	16.80	45.80
High wealth preservation; risk focused*	12.60	7.20	29.60	49.60
Wealth preservation; smooth	12.00	15.80	31.40	40.80
Balanced; risk focused*	25.20	7.40	48.60	18.60
Balanced; smooth	25.40	13.40	44.40	16.80
Reward; return focused	28.40	27.40	16.00	28.00
Reward; smooth	25.00	24.80	30.00	19.40
High reward; return focused	41.80	27.40	18.20	12.80

\*Government FI: 25-25-50% Inflation-GVT-Cash\*

Source: RiskTailors

## Risk warning:

Our thoughts expressed in this document relate only to the portfolios we manage or advise on, on behalf of our clients and as such may not be relevant to portfolios managed by other parties.

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