

Summary of the RiskTailors Investment Committee

19 July 2022

Agenda

1. The latest macro and market outlook
2. The performance of each RiskTailors portfolio during 2022 Q2
3. The performance of each portfolio under alternative assumptions to test the robustness of the performance, signals and portfolio construction process

Conclusions

1. Adopt a risk-off position as suggested by market conditions and forward-looking signals such as FROG.
2. Adopt the weights in the table below for each of the eight RiskTailors products over the course of 2022 Q3

Suggested allocations, 2022 Q3				
Product name	Suggested allocation, RISK-OFF, percentage points			
	Equity MSCI world	Precious metals S&P precious metals	Government FI 34-33-33% Inflation-GVT-Cash	Corporate FI 80-20% IG-HY
High wealth preservation; return focused	14.20	23.20	15.00	48.00
High wealth preservation; risk focused*	12.60	7.20	29.60	49.60
Wealth preservation; smooth	14.20	11.00	33.60	41.00
Balanced; risk focused*	25.00	2.60	49.80	22.00
Balanced; smooth	29.00	20.80	34.00	17.00
Reward; return focused	34.60	34.20	15.20	16.80
Reward; smooth	25.00	24.80	30.00	19.40
High reward; return focused	41.00	33.80	1.60	24.60

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

Source: RiskTailors

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