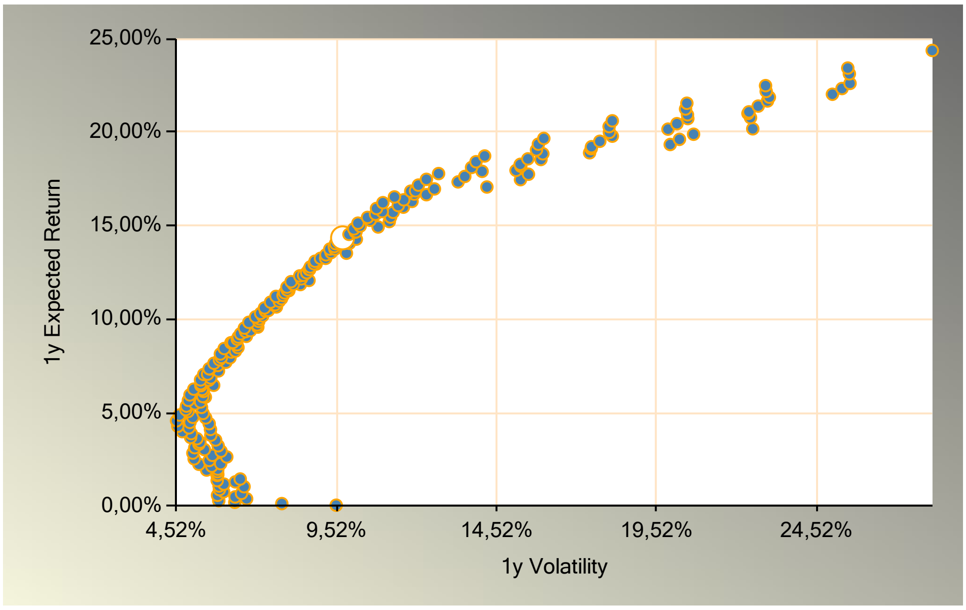
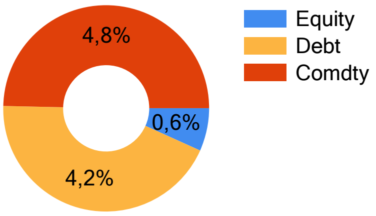
Forward Looking Portfolio Optimization

Key Statistics

Report date: 18/03/2017
Expected return (1y): 14,4%
Expected volatility: 9,7%
Return/volatility: 1,48
Review within: 18/06/2017



Volatility Contribution



Asset Allocation

Market Name	Weight	Position	Exposure
Equity USA - Large cap	10,0%	Long (1x leveraged)	10,0%
Bond EUR - High Yield	20,0%	Long (1x leveraged)	20,0%
Commodities - All	50,0%	Long (1x leveraged)	50,0%
Bond EUR - Gov >10	20,0%	Short (3x leveraged)	-60,0%

Suitability Analysis

Client Risk Tolerance	Ast. Allocation	Portfolio VAR	Portfolio Vol.
P1 - Very low risk tolerance	✗	✗	✗
P2 - Low risk tolerance	✗	✗	✗
P3 - Low to medium risk tolerance	✗	✗	✓
P4 - Medium risk tolerance	✗	✓	✓
P5 - Medium to high risk tolerance	✗	✓	✓
P6 - High risk tolerance	✓	✓	✓
P7 - Very high risk tolerance	✓	✓	✓

Contact Info

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