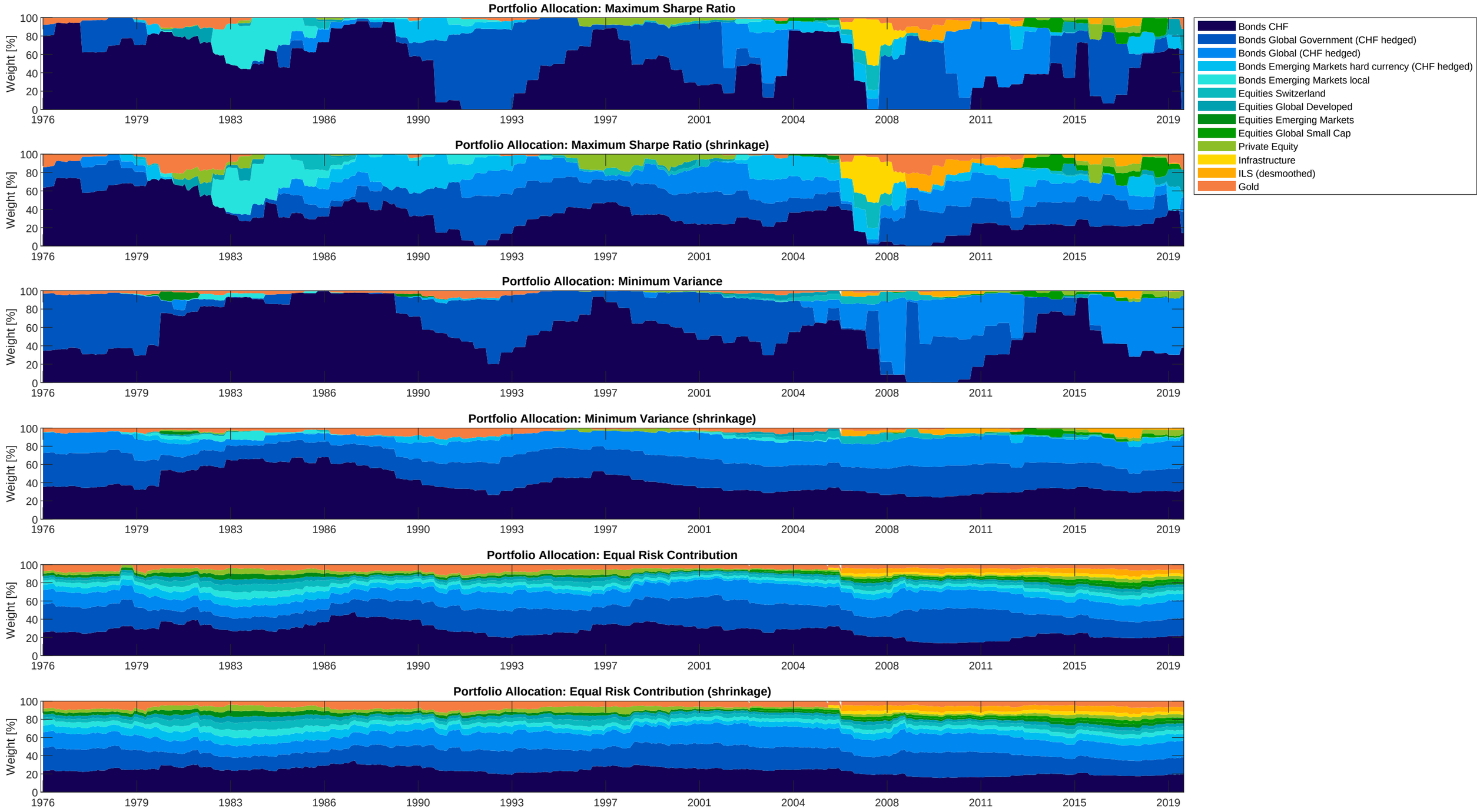
Portfolio Allocation: Maximum Sharpe Ratio
Portfolio Allocation: Maximum Sharpe Ratio (shrinkage)
Portfolio Allocation: Minimum Variance
Portfolio Allocation: Minimum Variance (shrinkage)
Portfolio Allocation: Equal Risk Contribution
Portfolio Allocation: Equal Risk Contribution (shrinkage)
Weight [%]
0
20
40
60
80
100
1976
1979
1983
1986
1990
1993
1997
2001
2004
2008
2011
2015
2019
Bonds CHF
Bonds Global Government (CHF hedged)
Bonds Global (CHF hedged)
Bonds Emerging Markets hard currency (CHF hedged)
Bonds Emerging Markets local
Equities Switzerland
Equities Global Developed
Equities Emerging Markets
Equities Global Small Cap
Private Equity
Infrastructure
ILS (desmoothed)
Gold