

Remaco World Portfolio

The wisdom of experts for an optimal mix of equities, bonds and alternative investments. In any market phase.

What makes the Remaco World Portfolio unique

Utilising the wisdom of the experts

Every quarter, we analyse the forward-looking capital market assumptions of over 25 global institutional financial market experts, use their collective wisdom and derive the relative attractiveness of Equities, Bonds and (Liquid) Alternatives Investments.

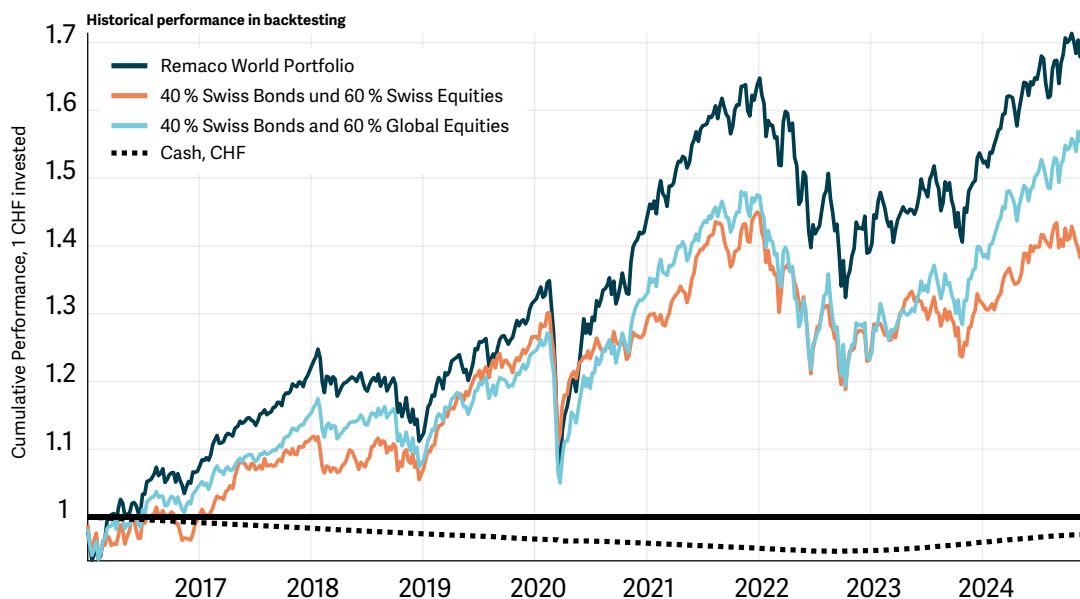
Disciplined and rule-based implementation

We implement the allocation in a disciplined and rule-based manner that rests upon a transparent and scientific model. We avoid making poor discretionary decisions and refrain from investment myths (e.g., stock-picking, market timing, home bias). The strategy makes use of cost-effective passive instruments.

Broad diversification

The Remaco World Portfolio is always diversified and has an attractive risk / return profile. It is suitable both as a complete solution or as part of an individual investment strategy.

The Remaco World Portfolio compared to static portfolios



Cumulative performance of an investment of one Swiss franc invested on 1.1.2016 through 31.12.2024.

Past performance is not necessarily a guide to future performance.

Source: Remaco-Report Survey of Capital Market Assumptions in Swiss Francs, 2025 | Q1.

Illustration: Consolidated capital market expectations and the Remaco World Portfolio

	Expected Return E(R), in %	Expected Risk σ , in %	Initial portfolio weight, %	Remaco World Portfolio weight, %
Bonds			20.0	21.1
Swiss Government Bonds	0.3	4.8	5.0	2.5
Corporate Bonds, hedged	1.7	5.9	10.0	8.6
High Yield Global, hedged	3.5	9.6	5.0	10.0
Equities			60.0	58.1
US	4.2	15.8	34.0	25.3
Europe ex Switzerland	5.9	17.0	10.0	8.9
Switzerland	7.0	13.9	4.0	8.0
Japan	4.9	17.3	4.0	2.9
Pacific ex Japan	6.4	18.0	4.0	8.0
Emerging Markets	6.6	21.7	4.0	5.0
Alternative investments (liquid)			20.0	20.8
REITs Global	5.7	19.0	5.0	6.0
Inflation-linked Bonds, hedged	1.4	5.8	5.0	5.4
Commodities	3.2	16.0	5.0	3.7
Gold	1.7	14.8	5.0	5.7
			100	100

Based on the consolidated capital market assumptions for the return and risk of an asset class, the Remaco World Portfolio is optimised compared to an initial portfolio. Attractive asset classes are rule-based overweighted and unattractive asset classes are underweighted.

Source: Remaco-Report Survey of Capital Market Assumptions in Swiss Francs, 2025 | Q1.

How to invest in the Remaco World Portfolio

- + **With Remaco:** You open a custody account with us and invest in our world portfolio.
- + **With a partner bank:** You have a custody account with our partner bank managed by Remaco.
- + **At your house bank:** You purchase the investment certificate from Luzerner Kantonalbank (LUKB).

LUKB Actively Managed Tracker Certificate on Remaco World Portfolio

ISIN Valor	CH1352605484 135260548	Final fixing date	Open end
Issues	Luzerner Kantonalbank AG (S&P AA)	Listing	SIX LCFELK
Investment Advisor	Remaco Asset Management Ltd	Offer	Public in CH
Currency	CHF	Secondary trading	Daily (best effort)
Total Expense Ratio (TER)	Maximum of 0.85 % p.a.	Further information	https://strukturierteprodukte.lukb.ch

Get in touch with us to find out more about the Remaco World Portfolio



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