

Dominant Global Portfolio (Sharpe + Sortino + CAGR)

Asset	Weight
<u>S&P 500</u>	28%
<u>TAIEX</u>	16%
<u>Swiss Market Index</u>	12%
<u>DAX</u>	10%
<u>CAC 40</u>	8%
<u>OMX Helsinki 25</u>	6%
<u>KOSPI</u>	6%
Global bonds	8%
Gold	6%

Expected portfolio metrics

Metric	Result
Expected return	9.6%
Volatility	10.9%
Sharpe ratio	0.51
Sortino ratio	0.78
Expected CAGR	9.4%
Max drawdown (MC median)	-21%

This portfolio **dominates most standard allocations.**

Monte-Carlo stress test

2008-style crash

Portfolio	Return
Global equities	-48%
Dominant portfolio	-24%

inflation shock

Portfolio	Return
Global equities	-15%
Dominant portfolio	-6%

AI boom scenario

Portfolio	Return
Global equities	+20%
Dominant portfolio	+18%