Cash Equity Risk Premia Portfolio
Volatility Targeting

- With the aim of stabilizing the volatility of the Risk-weighted portfolio of Cash Equity Premia and also to create an index with a volatility comparable to a diversified hedge fund portfolio, we created the DB Equity Risk Premia Portfolio TV5, which targets an annualized volatility of 5%.

- The strategy allocates to the Risk-weighted portfolio of Cash Equity Premia based on the 1-year trailing realized volatility and rebalances monthly.

- The allocation is capped at 2 times notional investment.

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