

Omnigence Asset Management Releases Research on Optimal Alternative Investment Portfolios

CALGARY, AB, CANADA, September 2, 2025 /EINPresswire.com/ -- Omnigence Asset Management announces the publication of its latest research paper, "Constructing an Optimal Alternatives Portfolio Without Real Estate, Hedge Funds or Traditional Private Equity: An Efficient Frontier Approach." The study



applies mean-variance optimization and the efficient frontier framework to examine how investors can maximize efficiency across a broad universe of alternative asset classes.

According to the report, farmland, private credit, timberland, and lower middle market (LMM) private equity form the most efficient "core" portfolio of alternatives. Together, these assets delivered an expected return of approximately 12.5% with volatility of 3.8%, resulting in a Sharpe ratio of ~2.25. By contrast, traditional private equity, hedge funds, and private real estate did not appear in the maximum Sharpe ratio portfolio, as their incremental returns were insufficient relative to higher volatility and correlations.

The research highlights farmland as the anchor allocation, noting its combination of moderate return, very low volatility, and weak correlation to other alternatives. Private credit, timberland, and LMM private equity provide additional diversification and return potential, creating a balanced and efficient allocation framework.

By demonstrating how complementary return streams can be combined to improve efficiency, the paper provides both a clear picture of the most effective current allocation and a roadmap for how investors can adjust portfolios as their risk and return objectives evolve.

The full report is available on Omnigence's website:

<https://omnigenceam.com/insights/constructing-an-optimal-alternatives-portfolio-without-real-estate-hedge-funds-or-traditional-private-equity-an-efficient-frontier-approach>

About Omnigence Asset Management: Omnigence Asset Management is a Canadian alternative investment platform specializing in farmland, operational private equity, and secondaries. With

offices in Toronto and Calgary, the firm is committed to helping investors preserve purchasing power and build durable portfolios in a structurally challenging macro environment. Omnigence has grown to over CA\$1 billion in platform assets by focusing on what it describes as the neglected middle, investment opportunities that are too small or too operationally complex for large institutions and traditional alternative managers.

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