Allocation Strategy

Capital Market Assumptions

AS Capital Market Assumptions are a new generation of asset allocation inputs for investors to gauge expected returns and risk.

New Generation

A new generation of capital market assumptions

Expected return and risk estimates are the starting point for any asset allocation problem. Our CMA estimates are produced using a newgeneration modelling approach underpinned by our <u>AS Asset Market</u> and Macro Model.

AS Capital Market Assumptions move beyond traditional approaches to CMAs through:

Consistent Modelling

AS CMAs are forward-looking and consistent with market pricing of consensus expectations at each point in time.

Advanced Risk Engine

Our innovative asset class simulation approach provides the flexibility to analyse returns and risk across investment horizons.

Common Macro Drivers

Expected return and risk estimates incorporate common macro exposures across asset classes.

ALLOCATION

STRATEGY

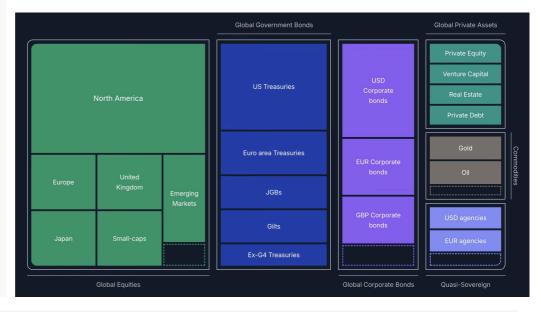
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Make Better Allocation Decisions

How AS Capital Market Assumptions Add Value

Our CMAs provide comprehensive visibility on investment opportunities and risk, helping investors construct and maintain robust and optimal asset allocations and portfolios.

- **Daily estimates with histories** Real-time assessments incorporating the latest market developments, with historical estimates available.
- Multi-horizon Expected returns and risk from 1 to 30 years, available in multiple currencies and in nominal and real terms.
- **Simulated asset class return paths** Estimates linked to the macro outlook at each point in time allow investors to create scenarios and impose their own views in a consistent way.
- **Comprehensive coverage** Global equities, fixed income, and private assets, including coverage of country, segment, and sector components.
- Efficient delivery Current and historical estimates delivered through API and interactive dashboards.



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Comprehensive coverage of globally investible asset classes, markets, and segments

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