

Asset Allocation Style Diversity Criteria



2Q 2024

RPAG has updated the criteria for Style Diversity in Asset Allocation strategies. This enhancement accounts for the increasingly diverse asset allocation approaches among these funds. Previously, a fund's exposure to four categories; US Equity, International Equity, Fixed Income and Cash were measured for appropriateness in each category. The update combines these four categories into two, measuring overall equity and fixed income exposures. A fund now passes if it reflects an appropriate balance between equities and fixed income (using returns-based style analysis).

If there are any questions regarding this new update, please contact our support team at support@rpag.com.

