Overview
We construct Intech® absolute return strategies to deliver positive returns over time with very low correlation and significant risk-reduction relative to your global equity allocation. Surprisingly, we provide these multi-asset like outcomes using only equities, futures and cash.

Investment Platform: Absolute Return
Benchmark: FTSE 3-Month U.S. Treasury Bill Index
Leverage: No

Applications
These strategies may address a wide range of needs:
- Offer your DC participants low-cost alternatives exposure with daily liquidity
- Tap high capacity, transparent alternatives for custom glide-paths designs
- Access a liquid, equity-based alpha source while reducing equity correlation
- Diversify overall portfolio to reduce drawdowns and enhance return
- Avoid timing-dependent absolute return processes

KNOW WHAT YOU OWN
You want to know what your managers are doing and how they’re doing it. We agree with you. We can offer you full transparency to holdings and transactions. And our innovative Trading Profit Attribution offers you proprietary tools to monitor performance results.

GET DAILY LIQUIDITY
We can offer you daily liquidity and reporting because our strategy uses liquid securities: equities, futures and cash. Our absolute return strategies do not impose any gate provisions – no withdrawal limitations or redemption period restrictions.

INVEST WITH CONVICTION
Avoid costly, timing-dependent processes or untested investing techniques used by many absolute return managers. We built our strategy as an extension of our investment process that has over 30 years of real-world application.
Philosophy and Process

An Approach with Real Distinction

We adhere to a different investment paradigm than the traditional financial economics embraced by most asset managers – both fundamental and quantitative.

Our approach is linked to Modern Portfolio Theory, but we base our decision model on observations, not expectations. Our model inputs are observed stock price volatility and correlations. We don’t rely on subjective forecasts of markets, factors, or company performance.

Straightforward Three-step Process

Our Princeton-based investment team applies our approach across a three-step process designed to deliver consistent results over time:

1. **Estimate** volatility and correlations of the stocks in a benchmark.
2. **Optimize** portfolio weights for diversification consistent with our clients’ risk-return objectives.
3. **Rebalance** target weights actively and cost-efficiently – seeking trading profit, replenishing diversification, and compounding gains over time.

About Intech®

Intech® is a specialized global asset management firm that harnesses stock price volatility as a source of excess return and a key to risk control. Founded in 1987 in Princeton, NJ by pioneering mathematician Dr. E. Robert Fernholz, Intech® serves institutional investors across five continents, delivering relative return, low volatility, adaptive volatility and absolute return investment solutions.

LEARN MORE ABOUT OUR SOLUTIONS INTECHINVESTMENTS.COM

Past performance is no guarantee of future results. Investing involves risk, including possible loss of principal and fluctuation of value. There is no guarantee that any investment strategy will achieve its objectives, generate profits or avoid losses. Risk controls, as referenced, do not promise any level of performance or guarantee against loss of principal.