

Strategies > Systematic Global Equities



Systematic Global Equities

Active Strategies use disciplined stock selection and portfolio construction methods for generating alpha.

Factor Strategies use risk premia associated with various factors to drive incremental returns.

Passive Strategies offer exposure to market beta through index replication.

All three of these strategies are complimentary and represent a continuum.

Active Strategies

Active Stock Selection

Active Portfolio Construction

Quantitative Stock Selection

Reliable idea generation from internally built quantitative models.

Risk Awareness

Quantification of major sources of risk within targeted tracking error bands.

Portfolio Construction

Strike an appropriate balance between risk and return by maximizing the potential for alpha generation and controlling active risk.

Factor Strategies

Passive Stock Selection

Active Portfolio Construction

Factor Selection

Use well-researched factors that have been proven to generate long-term excess returns versus capitalization weighted broad market benchmarks.

Portfolio Construction

Stock weights within a portfolio are determined by their exposure to selected factors.

Single and Multi-Factor Strategies

Portfolios can be targeted to offer exposure to a single factor or combined in static or dynamic multi-factor strategies for more diversification.

Passive Strategies

Passive Stock Selection

Passive Portfolio Construction

Portfolio Profile

Replicate selected indices and achieve benchmark returns with minimal dispersion.

Portfolio Construction

Use a variety of indexing methodologies for portfolio construction like full index replication and optimization.

Portfolio Monitoring

Minimize variance from benchmark by monitoring cash exposure, accrued

Systematic Global Equity Strategies

Active Strategies

Market Plus ▶

SMID Core ▶

Core Value ▶

Contact Us

Factor Strategies

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Passive Strategies

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