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INVESTING

## F-Squared Launches Actively Managed Mutual Fund Indexes

Rebecca Moore – 10/08/2007

F-Squared Investments, LLC, has launched an industry index portfolio dedicated to indexes constructed of a select number of actively managed mutual funds.

Active Index Solutions, LLC (AIS) will introduce the first 18 active fund indexes, known as ActiFindexes, this week, and will offer more in the coming months, according to the F-Squared announcement. The indexes on average are constructed from 10 actively managed mutual funds.

The initial index platform is divided into three investment objective categories:

- The Retirement Income category is comprised of Large-Mid Value, Large-Mid Blend, and Large-Mid Growth indexes, and is designed to provide high quality returns over a full market cycle while outperforming in weak or down markets. The selection of the qualifying managers in the portfolio is done by Kanon Bloch Carré (Boston, Massachusetts), the "Index Manager".
- The PrecisionAlpha/Sector category is made up of the largest sector categories (Technology, Health care, Financial Services, Utilities, Natural Resources, and Real Estate) and is designed to deliver maximum alpha, or investment value-add. The Index Manager for the portfolio is Mesirow Financial (Chicago, Illinois).
- The Risk-adjusted Return family of ActiFindexes is made up of nine indexes featuring Value, Core, and Growth across the Large Cap, Mid Cap, and Small Cap areas. These indexes are designed to deliver maximum risk-adjusted-returns. Klein Decisions (Raleigh, North Carolina) is the Index Manager for these indexes.

"The proposition underlying AIS's ActiFindexes is that the best active mutual fund managers consistently add value over three-year rolling periods and a portfolio of those managers will provide investors with higher retained returns," said Ron Santangelo, former Manager of Merrill Lynch's Managed Solutions and Analytics Group and Chairman of the AIS Investment Committee, in a press announcement. "The key is to identify the minority of active managers who are skilled and talented enough to repeatedly and reliably outperform."

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1

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