

STRATEGIC INSIGHT

Managed Volatility Tracking the Growth of an Investment Trend

Strategic Insight is pleased to announce a new report which updates and expands on the 2012 report. This research allowed our clients to create relevant peer groups for benchmarking fees and positioning new products. Our latest research breaks out Managed Volatility into two categories: Low Volatility and Tail Risk Managed. Over 400 funds fit into these two categories totaling \$200 billion in assets as of the end of Q2. Clients are able to purchase the report with a focus on either category or both.

The report includes:

- Detailed explanation of our methodology for defining tail risk managed and low volatility.
- Data and figures on managed volatility, including fund registrations, top managers, and assets.
- Overview of the managed volatility trend.

The tail risk managed supplement includes:

- ♦ Comprehensive list of 248 tail risk managed funds including 151 VA funds and 97 open-end mutual funds.
- ♦ Tables of converted funds, overlays, and top managers.

The low volatility supplement includes:

- ♦ Comprehensive list of 161 low volatility funds including 29 VA fund and 132 mutual funds
- Tables of converted funds, overlays, and top managers.



What is the report useful for?

- Positioning New Products
- Benchmarking current products
- Strategic Planning

For more information on the report contact:

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Definitions

Managed Volatility

Funds that have an explicit and primary goal of mitigating equity volatility. Managed volatility funds are divided into two sub-categories: tail risk managed and

Tail Risk Managed

Tail risk managed funds use a mechanism that responds to sudden market downturns. The goal is to cushion the portfolio from the effects of unexpected, major market downturns.

Low Volatility

Low volatility funds have an overall long-term goal of reducing equity volatility in a portfolio. These portfolios do not necessarily eliminate volatility. The aim is to produce more consistent returns

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