Absolute return investing is defined by returns greater than zero which are further expected to be uncorrelated to the overall markets. Futures, options and other derivatives, arbitrage, leverage, and short selling are often used in absolute return investing. Typically, investments are also made in more asset classes than just money market, bonds and stocks and can include commodities, real estate, and foreign currencies.

The portfolio of True North will initially be invested in approximately 70% managed futures and 15% each trading systems and algorithmic trading platforms.