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BENCHMARK BROAD INDEX

Performance Overview Sector Weights Methodology Documents FAQ



- Index/Sub Strategies**
- Credit Suisse/Tremont Hedge Fund Index
 - Convertible Arbitrage
 - Dedicated Short Bias
 - Emerging Markets
 - Equity Market Neutral
 - Event Driven
 - Distressed
 - Multi-Strategy
 - Risk Arbitrage
 - Fixed Income Arbitrage
 - Global Macro
 - Long/Short Equity
 - Managed Futures
 - Multi-Strategy



Overview

Managed Futures

Managed Futures funds (often referred to as CTAs or Commodity Trading Advisors) focus on investing in listed bond, equity, commodity futures and currency markets, globally. Managers tend to employ systematic trading programs that largely rely upon historical price data and market trends. A significant amount of leverage is employed since the strategy involves the use of futures contracts. CTAs do not have a particular bias towards being net long or net short any particular market.

Performance Details Net Performance | Statistics | Correlations | Quarterly | Monthly

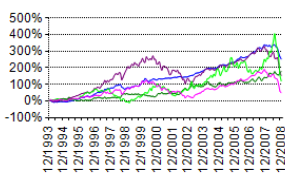
Net Performance	Managed Futures (USD)	Credit Suisse/Tremont Hedge Fund Index (USD)	S&P 500 (USD)	Goldman Sachs Commodities Index (USD)	Dow Jones World Index (USD)
1 Month	3.22%	-4.15%	-7.18%	-14.84%	-6.82%
3 Months	7.73%	-16.07%	-29.65%	-46.46%	-34.90%
6 Months	5.47%	-19.46%	-35.20%	-52.32%	-42.51%
1 Year	15.97%	-18.67%	-38.09%	-34.71%	-45.77%
2 Year Cumulative	27.50%	-7.21%	-33.31%	-23.93%	-39.11%
3 Year Cumulative	29.05%	5.43%	-23.82%	-28.46%	-27.47%
3 Year Avg Annual	8.87%	1.78%	-8.67%	-10.56%	-10.15%
5 Year Cumulative	47.74%	24.81%	-6.77%	8.79%	-6.30%
5 Year Avg Annual	8.12%	4.53%	-1.39%	1.70%	-1.29%
Since Inception	177.61%	251.20%	153.02%	119.68%	49.13%
Since Inception Avg Annual	7.08%	8.79%	6.42%	5.42%	2.72%

*Index data begins January, 1994

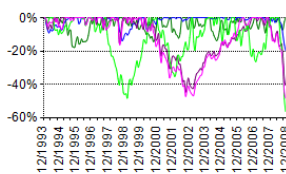
FX Hedged Series not available for Credit Suisse/Tremont Hedge Fund Index

Download Historical Performance

Cumulative Returns Graph



Drawdown Graph



— Managed Futures (USD)
— Credit Suisse/Tremont Hedge Fund Index (USD)
— S&P 500 (USD)
— Goldman Sachs Commodities Index (USD)
— Dow Jones World Index (USD)

Constituent Funds

- Admiralty Fund Ltd.
- Aspect Diversified Fund
- BlueTrend Master Fund
- Boronia Diversified Fund (Master) Limited
- Brummer & Partners Lynx
- Campbell Global Assets Fund
- Chesapeake Select LLC
- Dexia Systemat
- Edkhardt Futures Standard
- Epsilon
- FTC Futures Fund Classic
- FX Concepts Global Currency Program Fund
- FX Concepts Multi Strategy Fund
- Graham Global Investment Fund Div Portfolio
- Graham Global Investment Fund Proprietary Matrix Portfolio
- IKOS Financial Fund
- Legacy Futures Fund
- Liberty Global Fund LP
- Millburn
- MLM Index Fund
- Quadrige Funds
- Quantitative Global Fund
- Rivoli International Fund
- Rotella Polaris Fund
- Roy G Niederhoffer Funds
- Roy G. Niederhoffer Negative Correlation Fund Ltd.
- RQSI Managed Futures
- SMN Diversified Futures Fund (Euro)
- Sunrise Fund
- Tudor Tensor Fund
- Winton Futures Fund