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BarclayHedge: Managed Futures Up 10.8% YTD
November 17, 2008

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Investors with exposure to managed futures this year are being richly rewarded, while others looking to diversify away from their sourcing hedge fund portfolios may find some solace in the asset class. Managed futures posted a gain of 3.48% in October, according to the Barclay CTA Index, taking the index's year-to-date advance to 10.81%.

"Commodity trading advisors have performed remarkably well in 2008, especially when compared with the losses we're seeing in hedge funds and global equity markets," said BarclayHedge founder Sol Waksman. "The Barclay CTA Index is up 10.81% through October, in contrast to a 19.14% loss for the Barclay Hedge Fund Index and a 32.84% drop in the S&P 500."

The Barclay Diversified Traders Index jumped 6.42% in October, taking their gain to 21.23% year-to-date. Systematic Traders gained 4.18% and Discretionary Traders were up 3.39%, while the Financial/Metals Index rose 3.19%.

"Commodity prices continued to trend downward in October," said Waksman. "The commodity-based CRB Index recorded its worst ever monthly decline, falling more than 22%."

The Barclay BTOP50 Index, which monitors performance of the largest traders, rose by 3.90% in October, and is now up 9.87% for the year so far.

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AllAboutAlpha.com -- Last week, Hourman Shadab of George Mason University testified in front of the U.S. Congress' Committee on Oversight and Government Reform along with George Soros, Ken Griffin, John Paulson, Andrew Lo, Jim Simons and other hedge fund industry participants. More...



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