Record Nr. UNINA9910449934303321 Commodity trading advisors [[electronic resource]]: risk, performance **Titolo** analysis, and selection / / [edited by] Greg N. Gregoriou ... [et al.] Pubbl/distr/stampa Hoboken, NJ,: Wiley, c2004 **ISBN** 1-118-16095-9 1-280-26524-8 9786610265244 0-471-68989-0 Descrizione fisica 1 online resource (450 p.) Collana Wiley Finance : : v.281 Altri autori (Persone) GregoriouGreg N. <1956-> Disciplina 332.64/4 Soggetti Commodity trading advisors Electronic books. Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Description based upon print version of record. Nota di contenuto Commodity Trading Advisors; Contents; Preface; Acknowledgments; About the Editors; About the Authors; Introduction; PART ONE Performance: PART TWO Risk and Managed Futures Investing: PART THREE Managed Futures Investing, Fees, and Regulation; PART FOUR Program Evaluation, Selection, and Returns; REFERENCES; INDEX Authoritative, up-to-date research and analysis that provides a Sommario/riassunto dramatic new understanding of the rewards-and risks-of investing in CTAsCommodity Trading Advisors (CTAs) are an increasingly popular and potentially profitable investment alternative for institutional investors and high-net-worth individuals. Commodity Trading Advisors is one of the first books to study their performance in detail and analyze the ""survivorship bias"" present in CTA performance data. This book investigates the many benefits and risks associated with CTAs, examining the risk/return characteristics of a number