

1. Record Nr.	UNINA9910783517803321
Titolo	Commodity trading advisors [[electronic resource]] : risk, performance 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
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
Sommario/riassunto	Authoritative, up-to-date research and analysis that provides a 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