

1. Record Nr.	UNINA9910789480603321
Autore	Clenow Andreas F. <1975->
Titolo	Following the trend [[electronic resource] ] : diversified managed futures trading // Andreas F. Clenow
Pubbl/distr/stampa	Hoboken, : Wiley, 2013
ISBN	1-283-80422-0 1-118-41082-3
Descrizione fisica	xvi, 282 p. : ill
Disciplina	332.64/52
Soggetti	Futures Speculation
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Foreword -- Preface -- Why write a book? -- Acknowledgements -- Cross-asset trend following with futures -- Futures data and tools -- Constructing diversified futures trading strategies -- Basic trend-following strategies -- In-depth analysis of trend-following performance -- Year by year review -- Reverse engineering the competition -- Tweaks and improvements -- Practicalities of futures trading -- Final words of caution.