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Autore	Clenow Andreas F. <1975->
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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.