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Autore	Clenow Andreas F. <1975->
Titolo	Following the trend : diversified managed futures trading / / Andreas F. Clenow
Pubbl/distr/stampa	Hoboken, : Wiley, 2013
ISBN	9781283804226 1283804220 9781118410820 1118410823
Edizione	[1st ed.]
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.
Sommario/riassunto	During bull and bear markets, there is a group of hedge funds and professional traders which have been consistently outperforming traditional investment strategies for the past 30 odd years. They have shown remarkable uncorrelated performance and in the great bear market of 2008 they had record gains. These traders are highly secretive about their proprietary trading algorithms and often employ top PhDs in their research teams. Yet, it is possible to replicate their trading performance with relatively simplistic models. These traders are trend following cross asset futures managers, also known as CTAs. Many books are written about them but none explain their strategies in such detail as to enable the reader to emulate their success and create their own trend following trading business, until now. Following the

Trend explains why most hopefuls fail by focusing on the wrong things, such as buy and sell rules, and teaches the truly important parts of trend following. Trading everything from the Nasdaq index and T-bills to currency crosses, platinum and live hogs, there are large gains to be made regardless of the state of the economy or stock markets. By analysing year by year trend following performance and attribution the reader will be able to build a deep understanding of what it is like to trade futures in large scale and where the real problems and opportunities lay. Written by experienced hedge fund manager Andreas Glenow, this book provides a comprehensive insight into the strategies behind the booming trend following futures industry from the perspective of a market participant. The strategies behind the success of this industry are explained in great detail, including complete trading rules and instructions for how to replicate the performance of successful hedge funds. You are in for a potentially highly profitable roller coaster ride with this hard and honest look at the positive as well as the negative sides of trend following.

2. Record Nr.	UNISANNIOSBL0563988
Autore	Stolfi, Caterina
Titolo	L'atto di preposizione : contributo alla teoria dell'impresa / Caterina Stolfi
Pubbl/distr/stampa	Milano, : A. Giuffre, 1974
Descrizione fisica	320 p. ; 25 cm .
Collana	Saggi di diritto commerciale , . Nuova serie ; 43
Disciplina	346.07
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Collocazione	D (AR) 15 545
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Livello bibliografico	Monografia