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Nota di contenuto	High-Performance Managed Futures: The New Way to Diversify Your Portfolio; Contents; Preface; Acknowledgments; Disclaimer; Chapter 1: Understand It: The Truth about Risk and Misunderstood Investments; Chapter 2: Define It: Establish Performance and Risk Targets; Chapter 3: Work With It: Build Basic Portfolios Using Targets; Chapter 4: Realize It: The Old Way versus High Performance; Chapter 5: Don't Be a Victim: Leverage Managed Futures Regulation and Account Structure to Avoid Hedge Fund Fraud; Chapter 6: Recognize It: Volatility + Volatility and Lintner's Message Chapter 7: Use It: Reward-Adjusted Deviation (RAD) Considers Past Probability and Rewards SuccessChapter 8: Protect it: Principal-Protected, Conservative, and Risky Investments; Chapter 9: Use All of It: Overlooked Points of Correlation; Chapter 10: Build It: CTA Evaluation and Portfolio Construction; Chapter 11: Understand It: The Naked Truth Behind Managed Futures Risk; Chapter 12: Don't Sit Back: Active Management of Risky Investments; Appendix A: HPFM Strategy

Benchmark Performance Study; Appendix B: Twelve Questions Investors Should Ask . . . of Themselves

Appendix C: Selecting a Commodity Trading Advisor Appendix D:

Identifying True Risk and Utilizing the Best Managed Futures

Performance Measure; Appendix E: Regulated versus Unregulated Entities; Appendix F: Markowitz and Lintner: A "Modern" Investment Method Half a Century Old; Notes; About the Author; Index

Sommario/riassunto

A provocative and insightful look at using managed futures to diversify investment portfolios. Financial advisors have long ignored managed futures. Yet, in the past thirty years, managed futures have significantly outperformed traditional stock and bond investments. In *High-Performance Managed Futures: The New Way to Diversify Your Portfolio*, author Mark H. Melin advises investors to question the commonly held belief of stocks and bonds, buy and hold. The first book of its kind, Melin advances a Nobel Prize winning investment method that's been updated for today's world to describ
