

CISDM Index: Hedge Funds Up 0.83% in March

Stockholm (HedgeNordic) - According to the CISDM Equal Weighted Hedge Fund Index, hedge funds were up 0.83% in March, bringing the index to a total return of 2.22% for 2017 so far. The Index is produced by the UMass Amherst Isenberg School of Management's Center for International Securities and Derivatives Markets (CISDM).

Equity-oriented fund strategies experienced strong performances in February, with the CISDM Multi-strategy index rising 1.56% and the Equity Long/Short index rising 0.93%. The Distressed Securities index increased by 1.4% during March due to looser conditions prevailing in credit markets since last August, leading investors to adopt "risk-on" investment strategies, according to the NFCI (Federal Reserve Bank of Chicago's index of National Financial Conditions).

CTAs benefited from a recovery in commodities and trending currency markets and earned 1.84% in February, reversing January losses.

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