



Preqin Performance Benchmarks: September 2012

Joanna Hammond reviews the latest hedge fund performance benchmarks for September 2012.

Fig. 1: Summary of September 2012 Hedge Fund Performance Benchmarks (%)

	September 2012	August 2012	Year To Date	Last 12 Months
Hedge Funds (All Strategies & Regions)	1.74	1.28	6.32	8.02
Long/Short	1.96	1.26	6.28	8.25
Event Driven Strategies	0.97	1.69	4.11	7.37
Relative Value	0.78	0.72	5.84	7.58
Macro Strategies	1.21	1.25	5.43	6.55
Multi-Strategy	2.13	1.31	6.95	9.35
North America	1.91	1.36	8.64	13.38
Europe	1.40	0.89	5.43	6.77
Asia-Pacific	1.61	0.61	4.61	5.33
Emerging Markets	2.44	1.27	7.35	8.61
USD	1.91	1.40	7.15	9.29
EUR	1.18	0.47	3.89	4.64
GBP	0.67	0.62	2.98	3.31
JPY	0.58	-0.81	-0.37	-1.41
AUD	2.23	1.74	6.45	8.17
BRL	1.28	1.23	9.21	12.00
Funds of Hedge Funds (All Strategies & Regions)	0.73	0.71	3.00	2.71
Multi-Strategy	0.75	0.55	2.95	2.51
USD	0.78	0.8	3.19	3.01
EUR	0.46	0.46	0.46	1.10
UCITS Hedge Funds (All Strategies & Regions)	1.26	0.76	4.36	5.20
USD	1.74	0.81	5.41	6.26
EUR	1.19	0.45	3.83	4.43
CTAs (All Strategies & Regions)	-0.95	-0.37	2.00	0.35
USD	-1.11	-0.22	2.64	1.29
EUR	-1.61	-1.59	-2.56	-5.03

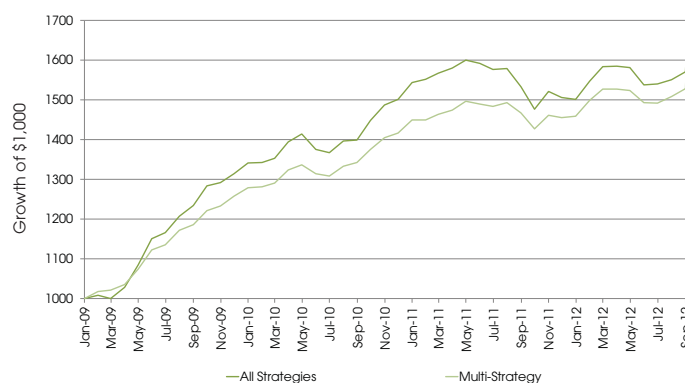
Source: Preqin Hedge Fund Analyst

Multi-strategy vehicles posted the strongest performance in September. The strategy is also the top performer over the first nine months of 2012, returning 6.95% in 2012 YTD.

Fig. 2 shows the value added monthly index (VAMI) of a \$1,000 investment made in a multi-strategy fund in January 2009, compared to the benchmark of all strategies.

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Fig. 2: Hedge Fund Performance: Multi Strategy vs. All Strategies, January 2009 - September 2012



Source: Preqin Hedge Fund Analyst