

# Preqin's November 2016 Hedge Fund Performance Benchmarks

Summary of Preliminary November 2016 Performance Benchmarks (Net Return, %)\*

	Nov-16	Oct-16	2016 YTD	12 Months
<b>Hedge Funds</b>	<b>1.00</b>	<b>-0.09</b>	<b>6.34</b>	<b>5.72</b>
HF - Equity Strategies	1.10	-0.54	5.77	4.99
HF - Event Driven Strategies	2.34	0.13	10.74	9.76
HF - Relative Value Strategies	0.84	0.67	4.08	3.88
HF - Macro Strategies	0.35	-0.13	5.77	5.15
HF - Multi-Strategy	0.36	-0.03	5.41	5.04
HF - Credit Strategies	0.10	0.84	7.14	6.58
Activist	2.34	-0.32	8.67	8.19
Volatility	0.65	0.08	6.58	6.02
Discretionary	1.02	-0.01	5.82	5.16
Systematic	0.28	-0.39	3.57	3.49
HF - North America	2.89	-0.69	9.09	7.76
HF - Europe	0.09	0.02	1.07	1.01
HF - Asia-Pacific	-0.47	0.41	1.88	2.45
HF - Developed Markets	0.96	-0.49	5.20	4.33
HF - Emerging Markets	-1.73	1.15	7.91	7.74
HF - Emerging (Less than \$100mn)	0.89	-0.01	6.72	6.12
HF - Small (\$100-499mn)	0.97	-0.21	5.46	4.88
HF - Medium (\$500-999mn)	0.36	0.46	3.86	3.40
HF - Large (\$1bn or More)	1.10	0.37	4.11	3.69
<b>Funds of Hedge Funds</b>	<b>0.36</b>	<b>-0.13</b>	<b>-0.97</b>	<b>-1.55</b>
FOHF - Equity Strategies	0.37	-0.52	-1.02	-1.60
FOHF - Multi-Strategy	0.30	-0.08	-1.23	-1.80
Funds of CTAs	-1.44	-3.09	-4.63	-7.53
FOHF - USD	0.50	-0.24	-0.68	-1.16
FOHF - EUR	0.21	-0.38	-3.17	-3.86
<b>Alternative Mutual Funds</b>	<b>0.90</b>	<b>-1.13</b>	<b>2.03</b>	<b>0.70</b>
<b>UCITS</b>	<b>-0.49</b>	<b>-0.11</b>	<b>-0.04</b>	<b>-0.84</b>
UCITS - Equity Strategies	-0.60	-0.29	-0.95	-1.50
UCITS - Relative Value Strategies	-1.14	0.11	-0.69	-1.09
UCITS - Macro Strategies	-0.07	0.76	1.07	-0.44
UCITS - USD	-0.69	-0.27	0.18	-0.49
UCITS - EUR	-0.52	-0.10	-0.68	-1.54
<b>CTAs</b>	<b>0.07</b>	<b>-1.37</b>	<b>-0.30</b>	<b>-1.69</b>
Discretionary	0.75	1.39	4.90	5.06
Systematic	-0.07	-2.29	-1.79	-3.34
CTA - USD	-0.37	-1.42	-0.31	-1.78
CTA - EUR	0.87	-2.10	-6.16	-7.66

Source: Preqin Hedge Fund Online

\*Please note, all performance information includes preliminary data for November 2016 based on net returns reported to Preqin in early December 2016. Although stated trends and comparisons are not expected to alter significantly, final benchmark values are subject to change.

## 2016 Preqin Alternative Assets Performance Monitor

The **2016 Preqin Alternative Assets Performance Monitor** provides unrivalled insight into the performance of alternative assets funds, analyzing performance data for over 22,900 funds. Bringing together extensive data from Preqin's industry-leading online products, the Alternative Assets Performance Monitor offers detailed statistics, league tables, charts and analysis of performance across the alternative assets industry.

To receive a complimentary press copy of the **2016 Preqin Alternative Assets Performance Monitor**, please email: [press@preqin.com](mailto:press@preqin.com)

