



## Greenwich Global Hedge Fund Index Up 1.57% in August

Greenwich, CT, USA, September 7, 2014

The Greenwich Global Hedge Fund Index ended the month of August up 1.57%. Equity markets were up in August with the MSCI World Index up 2.00%. This was primarily driven by the performance of the S&P 500 which was up 4.00%. Bond markets as measured by the Barclays Aggregate Bond Index were up 1.10%.

### Hedge Fund Strategy Highlights

- Future Strategies were the best performing strategy in August returning +2.52%.
- Long/Short Equity Funds were the second best strategy up 1.63%.
- Multi-Strategy also performed well last month, up +1.46%.
- Macro Strategies had their best month of the year up 1.07%.

	August	July	YTD
Strategy Index Flash Returns	Return	Return	Return
<b>Greenwich Global Hedge Fund Index</b>	<b>1.57%</b>	<b>-0.46%</b>	<b>4.22%</b>
Equity Market Neutral	0.93%	-0.13%	2.76%
Event-Driven	0.31%	-0.85%	4.06%
Arbitrage	1.03%	0.45%	5.17%
Long-Short Equity	1.63%	-0.71%	4.69%
Futures	2.52%	-0.40%	2.61%
Macro	1.07%	-0.42%	1.87%
Long-Short Credit	0.35%	-0.03%	5.19%
Multi-Strategy	1.46%	-0.09%	4.34%

The Greenwich Global Hedge Fund Index is one of the oldest benchmarks of the hedge fund universe. Full Strategy and Regional results for August will be available in mid-September, once additional funds have submitted returns. Final Index results will be available on the third business day in October. Past performance and index construction rules for all Greenwich Hedge Fund Indices may be viewed at [www.greenwichai.com](http://www.greenwichai.com).

### About Greenwich Alternative Investments

Greenwich Alternative Investments, LLC (and its affiliates) manages one of the world's largest hedge fund databases and is among the oldest providers of hedge fund indices, asset management services, and research to institutional investors worldwide.

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