



## Greenwich Global Hedge Fund Index Down -0.06% in September

### Greenwich, CT, USA, October 9, 2014

The Greenwich Global Hedge Fund Index ended September down -0.06%. Global equity markets were down in September with the MSCI World Index down -2.88%. Bond markets as measured by the Barclays Aggregate Bond Index were down -0.58%.

### Hedge Fund Strategy Highlights

- Future Strategies were the best performing strategy in August returning +2.96%.
- Arbitrage Funds were the second best strategy up +1.50%.
- Macro managers also performed well last month, up +0.54%.
- Long/Short Equity Funds outperformed equity markets but were down -1.88%.

	September	August	YTD
Strategy Index Flash Returns	Return	Return	Return
<b>Greenwich Global Hedge Fund Index</b>	<b>-0.06%</b>	<b>1.16%</b>	<b>3.74%</b>
Equity Market Neutral	-0.89%	0.79%	1.70%
Event-Driven	-0.80%	0.16%	3.08%
Arbitrage	1.50%	0.43%	6.11%
Long-Short Equity	-1.88%	1.48%	2.57%
Futures	2.96%	1.84%	4.94%
Macro	0.58%	0.83%	2.22%
Long-Short Credit	-0.70%	0.42%	4.52%
Multi-Strategy	-0.54%	1.04%	3.35%

The Greenwich Global Hedge Fund Index is one of the oldest benchmarks of the hedge fund universe. Full Strategy and Regional results will be available in the third week of the month, once additional funds have submitted returns. Final Index results will be available in next month's first week. 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.

#### Contact:

Index Client Service Team  
Index@greenwichai.com  
2 Greenwich Office Park  
Greenwich, CT 06905  
Direct +1 203.487.6180