



Greenwich Global Hedge Fund Index up +1.51% in October

Greenwich, CT, USA, November 15, 2015

The Greenwich Global Hedge Fund Index ended October up +1.51% driven by strong performance in Long/Short Equity Strategies and Event Driven Strategies. Global equity markets rebounded with the MSCI World index up +7.83%. Bond markets as measured by the Barclays Aggregate Bond Index were slightly positive +0.02%.

Global Index Strategy Highlights

- Long/Short equity managers were the best performing group +3.36%.
- Event Driven strategies were the next best up +1.70%
- Multi-Strategy managers were up +0.48% but lagged the Global Hedge Fund Index.
- Future managers were the worst performing major group down -1.36%.

Strategy Group Summary	October 2015	September 2015	YTD Return
Greenwich Global Hedge Fund Index	1.51%	-1.22%	-0.35%
Market Neutral Group	1.45%	-1.20%	0.39%
Equity Market Neutral	0.97%	-0.16%	1.98%
Event-Driven	1.70%	-2.09%	-1.55%
Distressed Securities	0.10%	-1.51%	-4.26%
Merger Arbitrage	1.81%	-1.30%	1.60%
Diversified Event-Driven	2.48%	-2.66%	-0.94%
Arbitrage	1.43%	-0.38%	2.64%
Convertible Arbitrage	0.96%	-0.46%	4.56%
Fixed Income Arbitrage	0.22%	-0.55%	0.31%
Other Arbitrage	4.07%	-0.46%	6.13%
Long-Short Equity Group	3.36%	-2.18%	-0.13%
Growth	3.81%	-2.89%	-1.14%
Opportunistic	2.39%	-2.12%	1.35%
Short-Biased	-8.44%	2.19%	-5.32%
Value	3.76%	-1.87%	-0.17%
Directional Trading Group	-1.01%	0.48%	-1.92%
Futures	-1.36%	0.96%	-2.85%
Macro	0.23%	-0.69%	0.65%
Specialty Strategies Group	0.43%	-1.16%	-0.21%
Long-Short Credit	0.33%	-1.30%	-0.43%
Multi-Strategy	0.48%	-1.06%	-0.11%
Greenwich Regional Hedge Fund Indices	October 2015	September 2015	YTD Return
Developed Markets			
Composite Regional Index	1.35%	-1.15%	0.35%
Global Regional Index	0.27%	-0.40%	-0.55%
Asia Regional Index	3.91%	-1.26%	4.73%
Europe Regional Index	0.99%	-1.09%	4.59%
Americas Regional Index	2.15%	-2.02%	-0.73%

Emerging Markets

Composite Regional Index	3.92%	-1.59%	-3.95%
Global Regional Index	3.07%	-1.73%	-5.30%
Asia Regional Index	5.05%	-0.35%	2.41%
Europe Regional Index	5.11%	-1.90%	3.68%
Americas Regional Index	0.48%	-4.33%	-21.84%

The Greenwich Global Hedge Fund Index is one of the oldest benchmarks of the hedge fund universe. 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.

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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