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## High-Performance Managed Futures: The New Way to Diversify Your Portfolio (Wiley Finance)

*Mark H. Melin*

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**Mark H. Melin : High-Performance Managed Futures: The New Way to Diversify Your Portfolio (Wiley Finance)** before purchasing it in order to gauge whether or not it would be worth my time, and all praised High-Performance Managed Futures: The New Way to Diversify Your Portfolio (Wiley Finance):

0 of 1 people found the following review helpful. Five Stars By gintmg Very insightful

A provocative and insightful look at using managed futures to diversify investment portfolios. Financial advisors have long ignored managed futures. Yet, in the past thirty years, managed futures have significantly outperformed traditional stock and bond investments. In *High-Performance Managed Futures: The New Way to Diversify Your Portfolio*, author Mark H. Melin advises investors to question the commonly held belief of stocks and bonds, buy and hold. The first book of its kind, Melin advances a Nobel Prize winning investment method that's been updated for today's world to describe how managed futures can be used to design portfolios independent of the ups and downs of the stock market. The book:

- Details a new path for managing investments not entirely dependent on the economy at large
- Describes meaningful asset diversification, while exposing Wall Street myths on the subject

Many of today's investors are betrayed by either short-term thinking or the now outdated buy and hold investing philosophy. *High-Performance Managed Futures* details how to develop a stock market neutral investment portfolio designed for success in the long-term.

From the Inside Flap: What is your financial adviser not recommending and why not? Managed futures. And, probably because he or she either lacks an understanding of the asset class or because managed futures offer true diversification—and a truly diversified portfolio can be time-consuming—it means much more work for them. It's easier to sell clients on "stocks and bonds" and "buy and hold." Well, here's something you should know: Managed futures grew 514 percent from 1999 to 2009. Managed futures performed positively in nine of the past ten stock market declines. Managed futures significantly outperformed both stocks and bonds over the past three decades. And, as you'll come to discover in *High-Performance Managed Futures: The New Way to Diversify Your Portfolio*, what makes the asset class truly unique is its relative non-correlation to the stock market and the economy, which is especially important in today's world in which global markets are more tightly correlated than at any other time in history. Managed futures has been described as "mutual fund"-like programs investing around the world in commodities—oil, gold, corn, or wheat—and financial futures—interest rates, foreign currency, or stock indexes. Investments can even take place in pollution and weather futures. The asset class has no geographic or time-based investment limitation, and, unlike stock mutual funds, strategies can be long, short, or market-neutral. And, unlike hedge funds, managed futures can be transparent, liquid, and tightly regulated—investor protections that should be used as a national template. What your financial adviser doesn't know—or isn't telling you—can hurt your portfolio. With government debt at an all-time high and the U.S. dollar's dominant status in question, there's never been a better time to seek a sophisticated modern portfolio that has the potential to profit in both bull and bear markets. Managed futures can do that. *High-Performance Managed Futures* shows you how.

From the Back Cover: **Praise for *High-Performance Managed Futures: The New Way to Diversify Your Portfolio***

- "Managed futures can no longer be ignored, particularly considering today's highly volatile stock market. *High-Performance Managed Futures* provides invaluable insight into an asset class that has performed independently of the stock market for over thirty years. I feel that Mark's book is a must-read for astute investors and financial advisors. The book contains compelling evidence and justification for the inclusion of managed futures in an overall portfolio." —Robert Boshnack, Chairman, Vision Financial Markets LLC
- "High-Performance Managed Futures gives all investors critical insights into an innovative style of investing that can no longer be misunderstood." —Michael W. Covel, bestselling author, *Trend Following* and *The Complete Turtle Trader*
- "Once again, during times of crisis, managed futures has delivered as an investment. *High-Performance Managed Futures* is a must-read for qualified investors and financial advisers." —John Sundt, CEO, Altegris Investments
- "Managed futures is one of the world's non-correlated asset classes and should be considered in any modern portfolio. *High-Performance Managed Futures* shows investors how to succeed in this arena and does so in a logical and interesting format." —Scott Slutsky, author, *Master of the Futures* and *The Complete Guide to Electronic Trading Futures*; Managing Director, Global Service Division PFGBEST; Board of Directors, CME Group, Inc. PAC
- "Mark Melin has written an authoritative and insightful book on managed futures. All investors who seek to diversify portfolio risk should have this on their bookshelf." —Dr. Hossein Kazemi, PhD, CFA; Program Director, Chartered Alternative Investment Analyst (CAIA) Association; Editorial Board, *The Journal of Alternative Investments*; Professor of Finance, University of Massachusetts Amherst

A modern look at meaningful asset diversification using managed futures. In *High-Performance Managed Futures: The New Way to Diversify Your Portfolio*, Mark Melin, a veteran of the managed futures industry, updates a Nobel Prize-winning investment method, guiding readers through investing in managed futures programs, where experienced money managers invest client assets in markets as diverse as metals, grains, soft commodities, energy, equity indexes, interest rates, foreign currency, and U.S. government bonds. Many of today's investors are betrayed by either short-term thinking or another of Wall Street's mantras—buy and hold. *High-Performance Managed Futures* exposes market myths, while also detailing how managed futures can help investors achieve meaningful asset diversification.

About the Author: Mark H. Melin has written/edited three books, including *The Chicago Board of Trade Handbook of Futures and Options*, as well as coproduced the official *Managed Futures CD-ROM* for the Chicago Board of Trade. Melin has worked extensively in the futures and options industry as a consultant for organizations such as the Chicago Board of Trade, OneChicago: The Single Stock Futures Exchange, as

well as several Futures Commission Merchants (FCMs) and Broker Dealers (BDs). He is currently a division director with a leading FCM in Chicago.