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It's very far from easy to trade trend following managed futures. You will lose on up to 70% of all trades. Often you will have big losses. The day to day volatility can be severe at times. Sometimes you get periods of a year or more when you just keep losing. If you don't properly understand the nature of trend following you will not succeed.

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Diversified Trend Following in a Nutshell 2 The Traditional Investment Approach 4 The Case for Diversified Managed Futures 7 Criticism of Trend-Following Strategies 8 Managed Futures as a Business 10 Differences Between Running a Trading Business and Personal Trading 12

Andreas F. Clenow Following the Trend Diversified Managed ...

"Following the Trend truly captures what it is to be a systematic manager day in and day out. It is a must read for someone with ambitions to create his own systematic fund; highly recommended for everyone who is planning to invest in or understand the intricacies of systematic strategies."

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