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CME Group and BarclayHedge Honor Managed Futures Leaders at Seventh Annual Managed Futures Pinnacle Awards

CHICAGO, June 21, 2018 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, and [BarclayHedge](#), recognized top managed futures industry leaders at the seventh annual [Managed Futures Pinnacle Awards](#) last night.

The winner of this year's Pinnacle Achievement Award is Andrew W. Lo, Chairman Emeritus and Senior Advisor at AlphaSimplex Group, LLC and the Charles E. and Susan T. Harris Professor of Finance, and the Director of the Laboratory for Financial Engineering at the MIT Sloan School of Management.

Lo is best known for his multidisciplinary approach to finance and his groundbreaking "adaptive markets" theory, which applies evolutionary principles to market dynamics. In 2010, he helped to establish the Office of Financial Research, an independent bureau within the U.S. Department of the Treasury which provides support and analysis to the U.S. Financial Stability Oversight Council. In 2012, he was named to Time magazine's "World's 100 Most Influential People" list.

Lo has published numerous articles in finance, economics, and biomedical journals, and is the author of several books, including "Adaptive Markets, Financial Evolution at the Speed of Thought" and "Hedge Funds: An Analytic Perspective." He is the co-author of "The Econometrics of Financial Markets, A Non-Random Walk Down Wall Street," "The Heretics of Finance," and "The Evolution of Technical Analysis."

Prior to MIT Sloan, he taught at the University of Pennsylvania Wharton School as the W.P. Carey Assistant Professor of Finance from 1984 to 1987, and as the W.P. Carey Associate Professor of Finance from 1987 to 1988. He holds a Ph.D. in economics from Harvard University and a bachelor's degree from Yale University.

More information about the awards and the winners, as well as a video about their achievements, can be found at www.mfpawards.com. The complete list of award recipients follows:

BEST DIVERSIFIED CTA

<i>2017 Best Diversified CTA (\$500 million+ AUM)</i>	<i>PIMCO</i>
<i>2017 Best Diversified CTA (Less than \$500 million AUM)</i>	<i>Progressive Capital Partners</i>
<i>5-Year Best Diversified CTA (\$500 million+ AUM)</i>	<i>Man AHL</i>
<i>5-Year Best Diversified CTA (Less than \$500 million AUM)</i>	<i>Splendor Capital Management</i>

BEST SINGLE SECTOR

<i>2017 Best Single Sector CTA</i>	<i>Paskewitz Asset Management</i>
<i>5-Year Best Single Sector CTA</i>	<i>Goldman Management</i>

BEST MULTI-ADVISOR FUTURES FUND

<i>2017 Best Multi-Advisor Futures Fund</i>	<i>AC Investment Management</i>
<i>5-Year Best Multi-Advisor Futures Fund</i>	<i>AC Investment Management</i>

BEST OPTIONS STRATEGY

<i>2017 Best Options Strategy</i>	<i>Tianyou Asset Management</i>
<i>5-Year Best Options Strategy</i>	<i>Tianyou Asset Management</i>

BEST LARGE CAP CTA

<i>2017 Best Large Cap CTA (\$5 billion+ AUM)</i>	<i>Man AHL</i>
<i>3-Year Best Large Cap CTA (\$5 billion+ AUM)</i>	<i>Man AHL</i>

YEAR BEST SYSTEMATIC CTA

<i>3-Year Best Systematic CTA (\$1 billion+ AUM)</i>	<i>Man AHL</i>
<i>3-Year Best Systematic CTA (Less than \$1 billion AUM)</i>	<i>Higher Moment Capital</i>

3-YEAR BEST DISCRETIONARY CTA

PIMCO

3-YEAR BEST HYBRID CTA

Splendor Capital Management

2017 BEST EMERGING CTA

Eamon Capital

Nominees were chosen based on quantitative data provided by BarclayHedge for the various award categories. All data was collected and analyzed by BarclayHedge. CME Group can neither verify nor negate the accuracy of the data used to calculate nominees and winners.

About CME Group

As the world's leading and most diverse derivatives marketplace, CME Group (www.cmegroup.com) is where the world comes to manage risk. CME Group exchanges offer the widest range of global benchmark products across all major asset classes, including futures and options based on [interest rates](#), [equity indexes](#), [foreign exchange](#), [energy](#), [agricultural products](#) and [metals](#). Around the world, CME Group brings buyers and sellers together through its [CME Globex®](#) electronic trading platform. CME Group also operates one of the world's leading central counterparty clearing providers through [CME Clearing](#), which offers clearing and settlement services across asset classes for exchange-traded and over-the-counter derivatives. CME Group products and services ensure that businesses around the world can effectively manage risk and achieve growth.


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About BarclayHedge

[BarclayHedge](#) is a leading independent, research based provider of information services to the alternative investment industry. Founded in 1985, Barclay has been publishing performance data and rankings based on that data since 1990 and currently maintains data on more than 12,000 alternative investment vehicles. BarclayHedge provides access to its Managed Futures, Hedge Fund, and Fund of Funds databases to thousands of investors. Barclay's 10 managed futures indices, 18 hedge fund indices, and 7 UCITS indices are universally recognized as alternative investment performance benchmarks and are utilized by investment professionals around the globe.

The BarclayHedge team includes 20 research specialists, programmers, and data administration personnel experienced in alternative investments, and have been under the continuous leadership of its founder, Sol Waksman, since its inception.

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