

June 24, 2015

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

CHICAGO, June 24, 2015 /PRNewswire/ -- <u>CME Group</u>, the world's leading and most diverse derivatives marketplace, and <u>BarclayHedge</u> recognized managed futures industry leaders at the fourth annual <u>Managed Futures Pinnacle Awards</u> last night. The ceremony featured live entertainment by Comedian Jay Mohr.

Cliff Asness, Managing and Founding Principal at AQR Capital Management, won The Pinnacle Achievement Award. Prior to cofounding AQR Capital Management, Asness was a managing director and director of quantitative research for the Asset Management Division of Goldman, Sachs & Co. Cliff's highly regarded research has provided value to investment professionals and has had an enormous impact on the financial services industry as a whole.

The full list of award recipients follows:

BEST DIVERSIFIED CTA	
2014 Best Diversified CTA (\$500 million+ AUM)	Two Sigma
2014 Best Diversified CTA (Less than \$500 million AUM)	Quantmetrics Capital Management
5-Year Best Diversified CTA (\$500 million+ AUM)	Fort, L.P.
5-Year Best Diversified CTA (Less than \$500 million AUM)	Mondiale Asset Management Ltd.
BEST SINGLE SECTOR	
2014 Best Single Sector CTA	Tanyard Creek Capital, LLC
5-Year Best Single Sector CTA	Kottke Commodity Capital
BEST MULTI-ADVISOR FUTURES FUND	
2014 Best Multi-Advisor Futures Fund	AC Investment Management
5-Year Best Multi-Advisor Futures Fund	Abbey Capital Limited
BEST OPTIONS STRATEGY	
2014 Best Options Strategy	Doherty Advisors, LLC
5-Year Best Options Strategy	Global Sigma Group
3-YEAR BEST SYSTEMATIC CTA	Mondiale Asset Management Ltd.
3-YEAR BEST DISCRETIONARY CTA	H2O AM
3-YEAR BEST HYBRID CTA	Esulep Management
2014 BEST EMERGING CTA	Ebullio Capital Management LLP

Managers were nominated 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. Learn more at <u>www.mfpawards.com</u>.

About CME Group

As the world's leading and most diverse derivatives marketplace, CME Group (<u>www.cmegroup.com</u>) 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 <u>interest rates</u>, <u>equity indexes</u>, <u>foreign exchange</u>, <u>energy</u>, <u>agricultural commodities</u>, <u>metals</u>, <u>weather</u> and <u>real estate</u>. CME Group brings buyers and sellers together through its <u>CME Globex</u>® electronic trading platform, its trading facilities in New York and Chicago, and through its London-based <u>CME Europe</u> derivatives exchange. CME Group also operates one of the world's leading central counterparty clearing providers through <u>CME Clearing</u> and <u>CME</u> <u>Clearing</u> and <u>settlement services</u> across asset classes for exchange-traded contracts and over-the-counter derivatives transactions. These products and services ensure that businesses everywhere can substantially mitigate counterparty credit risk.

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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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