

- Designed to represent global macro managers who typically employ top-down fundamental research to forecast the effect of global macroeconomic and political events on the valuation of financial instruments. These strategies may be either discretionary or systematic, and are frequently focused on a diversified basket of instruments.
- Criteria
 - Manager must trade predominantly a global macro strategy (as determined by SG)
 - Firm AUM > \$30 million
- Index is equally weighted
- Index is rebalanced monthly on the 1st of each month
- Index is reconstituted quarterly from a broad base of commodity strategies
- Calculated in base currency (i.e. with no currency hedging)
- Index Inception Date: Jan 2000
(Back-filled live returns data using an walk-forward manager selection)
- Launch Date: Feb 2009
- Calculation Frequency: Monthly
- Return Publication: Estimate: 2nd Friday of each month, based on manager reported returns
Final: As available, based on manager reported returns
- In addition to the headline Macro Trading Index, there are two sub-indices:
 - Quantitative: comprising programs that use fundamental and technical models within a purely quantitative framework
 - Discretionary: comprising programs in which investment decisions are made on a discretionary basis
- Sub-Indices Inception Dates: Quantitative: Jan 2000
Discretionary: Jan 2000

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