

HFR

Hedge Fund Research, Inc.

HFRI Monthly Performance Indices - June 2024

HFRI Composite Indices		
	Jun-24	YTD 2024
HFRI Fund Weighted Composite Index	(0.20)	4.97
HFRI Asset Weighted Composite Index	(0.27)	5.40
Single-Manager Strategy Indices		
	Jun-24	YTD 2024
Equity Hedge		
HFRI Equity Hedge (Total) Index	0.30	6.29
HFRI Equity Hedge (Total) Index - Asset Weighted	0.80	6.12
HFRI EH: Equity Market Neutral Index	1.29	7.36
HFRI EH: Fundamental Growth Index	0.70	7.56
HFRI EH: Fundamental Value Index	(0.34)	4.27
HFRI EH: Multi-Strategy Index	(0.85)	5.83
HFRI EH: Quantitative Directional Index	3.84	12.94
HFRI EH: Sector - Energy/Basic Materials Index	(1.88)	5.91
HFRI EH: Sector - Healthcare Index	1.09	8.19
HFRI EH: Sector - Technology Index	2.64	8.46
HFRI EH: Sector - Technology/Healthcare (Total) Index	1.83	8.48
Event-Driven		
HFRI Event-Driven (Total) Index	(0.10)	2.65
HFRI Event-Driven (Total) Index - Asset Weighted	(0.08)	4.16
HFRI ED: Activist Index	(2.07)	(0.50)
HFRI ED: Credit Arbitrage Index	0.36	6.37
HFRI ED: Distressed/Restructuring Index	0.28	4.88
HFRI ED: Merger Arbitrage Index	0.28	0.20
HFRI ED: Multi-Strategy Index	0.61	3.94
HFRI ED: Special Situations Index	(1.08)	1.27
Macro		
HFRI Macro (Total) Index	(1.65)	5.13
HFRI Macro (Total) Index - Asset Weighted	(1.74)	5.96
HFRI Macro: Active Trading Index	(0.93)	3.47
HFRI Macro: Commodity Index	(4.11)	3.39
HFRI Macro: Currency Index	(0.40)	0.62
HFRI Macro: Discretionary Thematic Index	(0.64)	3.34
HFRI Macro: Multi-Strategy Index	(1.10)	2.95
HFRI Macro: Systematic Diversified Index	(1.80)	7.48
Relative Value		
HFRI Relative Value (Total) Index	0.39	3.79
HFRI Relative Value (Total) Index - Asset Weighted	0.54	3.89
HFRI RV: Fixed Income-Asset Backed Index	0.74	4.59
HFRI RV: Fixed Income-Convertible Arbitrage Index	0.34	5.36
HFRI RV: Fixed Income-Corporate Index	0.49	4.84
HFRI RV: Fixed Income-Sovereign Index	0.75	4.15
HFRI RV: Multi-Strategy Index	0.08	2.65
HFRI RV: Volatility Index	0.44	1.38
HFRI RV: Yield Alternatives Index	(0.66)	1.37
Fund of Funds Indices		
	Jun-24	YTD 2024
FOF		
HFRI Fund of Funds Composite Index	0.10	4.68
HFRI FOF: Conservative Index	0.57	3.87
HFRI FOF: Diversified Index	0.07	4.85
HFRI FOF: Market Defensive Index	(1.22)	1.87
HFRI FOF: Strategic Index	0.68	5.84
Emerging Markets Indices		
	Jun-24	YTD 2024
EM		
HFRI Emerging Markets (Total) Index	0.15	4.28
HFRI Emerging Markets: Asia ex-Japan Index	(0.10)	4.43
HFRI Emerging Markets: China Index	(2.04)	0.85
HFRI Emerging Markets: Global Index	0.35	7.16
HFRI Emerging Markets: India Index	4.49	9.36
HFRI Emerging Markets: Latin America Index	(1.32)	(0.61)
HFRI Emerging Markets: MENA Index	1.78	(1.07)
Regional Indices		
	Jun-24	YTD 2024
Regional		
HFRI Asia with Japan Index	1.48	6.33
HFRI Japan Index	0.76	6.07
HFRI North America Index	0.12	4.89
HFRI Western/Pan Europe Index	0.37	7.38
HFRI World Index	(0.62)	4.99
Thematic Indices		
	Jun-24	YTD 2024
Thematic		
HFRI Credit Index	0.43	4.31
HFRI Diversity Index	0.23	6.82
HFRI Women Index	0.31	6.12

NOTE: HFRI Monthly Index returns, as listed above, represent average performance (Net of All Fees) of HFRI index constituents reporting to HFR Database as of July 8, 2024. These figures are subject to revision as additional funds report June 2024 performance.