

FMF

First Trust Managed Futures Strategy Fund

Fund Description

FMF seeks positive returns uncorrelated with major asset classes. The actively managed fund uses futures in commodity (50%), currency (25%) and equity (25%) indexes.

FactSet Analyst Report

FMF aims for true absolute-return performance using a managed futures approach. The fund takes direct long and short positions in futures across commodities currency and equity indexes. The ability to offset exposures within asset classes could produce low correlations, an area where direct-competitor WDTI excels.