

**TOTAL ALTERNATIVES**

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**Merit Targets \$100M For Multi-Strat CTA September 29, 2008**

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--*Harriet Agnew*

**Merit Alternative Investments** wants to grow assets in its multi-strategy managed futures offering—*Blue Danube Fund Futures Select*—to \$100 million from \$30 million in the next two or three years. About two-thirds of the strategy is currently held in managed accounts.

Fund Manager **Andreas Mayer** said the fund is a suitable portfolio diversifier for both end investors and funds of hedge funds as it is uncorrelated to both equities and hedge funds. Although Merit has seen increased interest from institutional investors as the financial crisis takes hold, many investors haven't yet been able to allocate capital because of liquidity problems, he noted. The minimum investment is EUR12,500. Fees are 2/20.

Blue Danube is diversified across equities, interest rates, currencies, metals, energy and agricultural commodities, and trades across various timeframes, from intra-day to long-term trend-following. It returned 2.22% in August and is up 7.5% this year through Sept. 25.

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