

NilssonHedge.com
FlashReport
Result for the Largest CTAs
2020-09-27

Managers captured by system, ranked by AUM

Manager	Program	MTD	YTD	AUM
P/E Investments	FX Low Volatility Strateg	-1.3%	1.0%	11.200
P/E Investments	FX Strategy - Aggressive	-7.9%	2.7%	11.200
P/E Investments	FX Strategy - Conservativ	-2.6%	1.5%	11.200
P/E Investments	FX Strategy - Standard	-5.3%	-0.1%	11.200
Carmignac	Patrimoine	2.3%	6.8%	9.636
Man AHL	AHL TargetRisk Fund	1.2%	1.8%	8.100
Invesco	Global Targeted Returns	0.5%	-1.5%	7.479
Man AHL	AHL Alpha	0.6%	5.8%	6.100
Graham Capital Mgmt LP	Tactical Trend	1.8%	-1.1%	5.921
Graham Capital Mgmt LP	Tactical Trend Capped Equ	-1.5%	6.8%	5.921
Newton	Real Return	1.9%	3.3%	5.537
Legg Mason	Western Asset Macro Opp	0.4%	1.8%	5.398
Blackrock	Strategic Funds Fixed	0.4%	1.3%	5.337
Man AHL	AHL Dimension	-0.8%	-6.4%	5.200
AlphaSimplex Group	Managed Futures Composite	0.8%	8.8%	5.098
Lynx Asset Management	Lynx	-0.1%	-0.2%	5.037
Trojan	Fund	0.7%	7.1%	4.915
AQR Capital Management	AQR Managed Futures	-1.6%	-0.1%	4.873
Aberdeen	Global Absolute Return	1.4%	3.7%	3.804
Graham Capital Mgmt LP	Graham Quant Macro Strate	1.6%	-3.4%	3.741
Man AHL	AHL Evolution	0.5%	-0.1%	3.700
ISAM	ISAM Systematic Trend 2x	-1.8%	10.4%	3.680
Aviva	Investors Multi Strategy	-0.2%	-0.9%	3.641
M & G Investment Manageme	Dynamic Allocation	0.6%	-6.6%	3.577
H2O	Adagio	1.9%	-4.5%	3.436
Ruffer	Total Return	-0.4%	6.3%	3.262
Millburn Ridegfield Corpo	Diversified Program	-1.6%	-14.1%	3.171
Aspect Capital Limited	Dynamic Currency Hedging	0.0%	-1.0%	3.035
Transtrend BV	Enhanced Risk	-1.5%	1.3%	2.956
Blackrock	Global Event Driven	0.6%	2.9%	2.834
Crabel Capital Mgmt	Crabel Gemini	-2.2%	1.8%	2.741
Fort LP	Global Contrarian	-1.1%	-2.4%	2.694
Nordea Asset Management	Nordea 1 Alpha 10 MA Fun	0.6%	5.7%	2.690
Aspect Capital Limited	Diversified Program	-5.2%	-7.9%	2.675
Gresham Investment Manage	TAP Fund LLC Class A	5.5%	-11.1%	2.618
Systematica Investments	BlueTrend Fund	-3.4%	4.3%	2.534
Pictet	Diversified Alpha	-0.4%	5.0%	2.515
JanusHenderson	United Kingdom	-0.1%	1.6%	2.501
John Street Capital	Trident Strategy	-0.2%	9.0%	2.486
Catalyst Capital Advisors	Millburn Hedge Strategy F	0.9%	-9.8%	2.336