

the hedge fund journal

CTA

AWARDS 2021

DATA SUPPLIED BY



Trend Follower – Alternative Markets

Best Performing Fund in 2020 and over 3 Years

Gresham ACAR Quant
(Gresham Investment Management, LLC)

Trend Follower – Flat Fee

Best Performing Fund over 2 Years

AlphaSimplex Managed Futures Strategy Fund
(AlphaSimplex Group, LLC)

AI/Machine Learning Equity Index Strategy

Best Performing Fund in 2020

RL One (SP500 Long/Short)
(Rosetta Analytics Inc)

AI/Machine Learning Long Volatility Strategy

Best Performing Fund in 2020

Qdeck ML Long-Only Volatility
(Rotella Capital Management)

Discretionary Commodity Arbitrageur

Best Performing Fund in 2020 and over 2 and 3 Years

BlackBird Alpha Spread
(BlackBird Asset Management)

Trend Follower – Equity Capped Strategy

Best Performing Fund in 2020

CFM ISTrends Equity Capped Fund
(CFM)

Systematic Short-Term Trader (AUM > \$500 million)

Best Performing Fund over 5 Years

CFM Discus
(CFM)

Discretionary Macro (AUM < \$100 million)

Best Performing Fund in 2020

Bovell Global Macro Fund
(Carcharodon Capital Ltd)

Systematic Commodities – Multistrategy

Best Performing Fund in 2020 and over 2, 3 and 5 Years

Millburn Commodity Fund (Offshore)
(Millburn)

Trend Follower (AUM < \$1 billion)

Best Performing Fund in 2020

Lyxor Epsilon Global Trend Fund
(Metori)

Short Term FX Trader

Best Performing Fund in 2020 and over 2 Years

FX Alpha Program
(Altair Systematic Capital)

Trend Follower (AUM < \$1 billion)

Best Performing Fund over 3 and 5 Years

1X Quantica Managed Futures Fund
(Quantica Capital)

Discretionary Energy Trader

Best Performing Fund in 2020 and over 2 and 3 Years

e360 Power Flagship
(e360 Power)

Fund of CTAs

Best Performing Fund in 2020

ACL Alternative Fund
(Abbey Capital)

Fund of CTAs

Best Performing Fund over 2 Years

Abbey Capital Futures Strategy
(Abbey Capital)

Systematic Short-Term Trader (AUM < \$500 million)

Best Performing Fund over 3 Years

Adalpha Diversified Short-Term Program
(Adalpha Asset Management, LLC)

Systematic Macro

Best Performing Fund in 2020

Metolius Enhanced Fund
(Metolius Capital, LLC)

AI/Machine Learning

Best Performing Fund over 5 Years

TCM Global Index Fund
(Taaffeite Capital Management LLC)

Discretionary Natural Gas Trader

Best Performing Fund in 2020 and over 2 and 3 Years

Statar Capital Natural Gas Strategy
(Statar)