



CTA Statistical Ranking Report

2 Year Risk Adjusted CTA Statistics Ranked by Sharpe Ratio Any For the Month Ending 2025-Oct-31

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS

Manager	ACROR	Max DD	Std Dev	Sharpe Ratio ▼	Downside Dev	AUM (Millions)	Min Inv	New Money
1 Buckingham Global Adv. WEP Program -	9.06%	-0.50%	1.60%	4.81	0.79%	\$29.00	\$250	Yes
2 Global Sigma Group AGSF LP QEPs Only -	15.65%	-0.60%	3.55%	3.86	0.93%	\$235.34	\$1,000	Yes
3 Global Sigma Group Global Sigma Fund LP QEPs Only -	15.18%	-0.47%	3.47%	3.83	0.91%	\$65.40	\$1,000	Yes
4 Le Mans Trading The Hyperion Fund QEPs Only -	10.88%	-1.67%	2.65%	3.55	1.55%	\$68.00	\$250	Yes
5 White River Dynamic S&P Options -	16.22%	-3.82%	4.60%	3.10	2.99%	\$11.03	\$50	Yes
6 HiProb Capital Mgt Neutral A QEPs Only -	10.84%	-0.62%	3.43%	2.74	0.91%	\$7.50	\$500	Yes
7 Veerpoint Capital LLC ContraCOT Program 2X (P) -	95.73%	-8.24%	26.96%	2.65	7.79%	\$0.12	\$100	Yes
8 Buckingham Global Adv. Strategic E-Mini -	15.02%	-5.94%	5.66%	2.34	3.72%	\$59.00	\$250	Yes
9 EMC Capital Advisors Balance Prg QEPs Only -	24.96%	-4.50%	9.57%	2.29	4.21%	\$1.14	\$3,000	Yes
10 QuantOn Solutions Managed Futures Index QEPs Only -	22.67%	-3.19%	8.93%	2.24	3.67%	\$18.00	\$2,000	Yes
11 Orbits Venture Inc Risk Sigma No. 2 -	6.49%	-1.76%	2.50%	2.13	1.80%	\$37.40	\$125	Yes
12 J8 Capital Mgt LLP Talenta Multi-Strategy (P&C) QEPs Only -	23.75%	-7.28%	10.49%	2.00	4.27%	\$2.50	\$2,000	Yes
13 HiProb Capital Mgt Neutral Plus QEPs Only -	15.29%	-3.52%	7.22%	1.88	3.92%	\$6.75	\$1,000	Yes
14 Velocity Merchant Energy Energy Fund QEPs Only -	16.17%	-4.62%	8.26%	1.74	3.88%	\$89.27	\$1,000	Yes
15 Rhicon Currency Mgt Third Wave Systematic Strategy QEPs Only -	14.14%	-5.07%	8.04%	1.57	4.75%	\$0.00	\$500	Yes
16 Backhouse Trading, LLC Discretionary Global Macro -	26.98%	-8.89%	15.56%	1.56	8.96%	\$17.34	\$250	Yes
17 Covenant Capital Mgt Hedged Equity -	26.50%	-15.59%	15.76%	1.52	8.34%	\$2.58	\$250	No
18 World Cup Advisor Daniele Sambataro - Momentum Selection -	69.20%	-14.82%	39.40%	1.50	12.15%	\$0.05	\$10	Yes
19 HiProb Capital Mgt Neutral QEPs Only -	6.28%	-0.82%	3.51%	1.47	1.31%	\$27.00	\$500	Yes
20 LeanVal Asset Mgt AG Athena UI Fond Non US Investors -	4.13%	-2.59%	2.10%	1.47	1.91%	€80.00	€0	Yes
21 Typhon Capital Mgt Athena Quantitative QEPs Only -	24.46%	-6.32%	15.24%	1.45	5.20%	\$22.80	\$200	Yes
22 Revolution Capital Mgt Alpha Prg QEPs Only -	12.99%	-4.36%	8.23%	1.41	3.84%	\$275.00	\$5,000	Yes



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23 Blue Creek Capital Mgt Metals Alpha QEPs Only -	29.91%	-13.42%	20.87%	1.32	11.30%	\$57.00	\$1,000	Yes
24 Typhon Capital Mgt Vulcan Metals Ultra QEPs Only -	31.54%	-12.89%	23.07%	1.27	11.30%	\$0.00	\$1,000	Yes
25 FTC Capital GmbH FTC Gideon I -	16.57%	-14.89%	12.07%	1.25	7.83%	€12.54	€10	Yes

Important Notes Regarding the CTA Universe: Traders are included in a market segment regardless of the percentage of their portfolio trades that particular segment. Choose the "Limit to NFA Members Only" option to see a report that includes only NFA Members. Some traders may have been eliminated from this report at the sole discretion of Autumn Gold. The Autumn Gold Universe of CTAs does not include all CTAs.

Statistical Notes: Compound ROR: The Annualized Compounded Rate of Return represents the compounded rate of return for each year or portion thereof presented. It is computed by applying successively respective monthly rate of return for each month beginning with the first month of that period. It smoothes out returns by assuming constant growth.

Maximum Drawdown: Represents the worst drawdown experienced by a CTA from Inception.

Risk Adjusted Statistics: Measure how much risk is involved in producing return. The Sharpe Ratio and Sortino Ratio are both risk adjusted measures.

Sharpe Ratio: Is calculated using a 2% Risk Free Rate of Return. Downside Deviation & Sortino Ratio: Are calculated using a 5% Minimum Acceptable Rate of Return.