

R. G. Niederhoffer Trading Strategies Are #1 in HFM Quarterly Spotlight.

League tables: Five of the ten best performers in Q1 were macro strategies

Ex. 6: All funds			Manager	YTD	Ex. 7: Equity funds			Manager	YTD
1	Kohinoor Core Fund	36 South Capital Advisors	131.07%	1	Quantitative Tactical Aggressive Fund	QIM	21.76%		
2	Haidar Jupiter Fund	Haidar Capital Management	51.18%	2	Mark Partners	Mark Asset Management	19.18%		
3	Vanhau Master Fund	Vanhau Asset Management	48.82%	3	Sandler Plus Domestic Fund	Sandler Capital Management	14.55%		
4	1798 Credit Convexity Fund	Lombard Odier Asset Management	33.50%	4	Odey O.E.I. MAC Fund	Odey Asset Management	13.23%		
5	Odey Odyssey Fund	Odey Asset Management	27.57%	5	Parus Fund	Parus Finance	12.47%		
6	Roy G. Niederhoffer Diversified Program	R. G. Niederhoffer	25.45%	6	InRIS Parus Fund	Innocap Global Investment Manag.	11.99%		
7	Revolution Alpha Program	Revolution Capital Management	23.64%	7	Totus Alpha Fund	Totus Alpha Management	11.81%		
8	Brevan Howard Fund	Brevan Howard Asset Management	22.95%	8	Lyxor/Sandler US Equity Fund (Ucits)	Lyxor Asset Management	11.08%		
9	Assenagon Alpha Volatility	Assenagon Asset Management	22.25%	9	Schroder GAIA Contour Tech Equity	Schroders Investment Management	10.22%		
10	Quantitative Tactical Aggressive Fund	QIM	21.76%	10	1798 Fundamental Strategies Fund	Lombard Odier Asset Management	10.09%		

Ex. 8: Macro funds			Manager	YTD	Ex. 9: Managed futures funds			Manager	YTD
1	Kohinoor Core Fund	36 South Capital Advisors	131.07%	1	Roy G. Niederhoffer Diversified Program	R. G. Niederhoffer	25.45%		
2	Haidar Jupiter Fund LLC	Haidar Capital Management	51.18%	2	Crabel Advanced Trend 1x Class H	Crabel Capital Management	18.50%		
3	Vanhau Master Fund	Vanhau Asset Management	48.82%	3	QDRA Dynamic Macro	QDRA	18.19%		
4	Odey Odyssey Fund	Odey Asset Management	27.57%	4	AlphaQuest Original Program	Quest Partners	17.52%		
5	Brevan Howard Fund	Brevan Howard Asset Management	22.95%	5	Mosaic Institutional Program	Revolution Capital Management	17.20%		
6	Greenwave Global Macro Fund	Greenwave Capital Management	14.54%	6	Eclipse Global Monetary Program	Eclipse Capital Management	16.69%		
7	Lemanik Sicav Global Strategy Fund	Lemanik Asset Management	12.65%	7	The Mulvaney Global Markets Fund	Mulvaney Capital Management	15.18%		
8	Adam Macro Strategy II FIC FIM	ADAM Capital	5.11%	8	Wimmer Horizon	Beach Horizon	14.75%		
9	North MaxQ Macro Fund	North Asset Management	3.62%	9	Aspect Tactical Opportunities	Aspect Capital	14.52%		
10	Ibiuna Hedge FIC FIM	Ibiuna Investimentos	3.40%	10	Candriam Alternative Systemat	Candriam Investors Group	14.50%		

Source: HFM Quarterly Spotlight.