

How to Search for a CTA Using CTA Stat Reports

Step-by-step instructions for finding and comparing Commodity Trading Advisors using the Statistical Ranking Report.

Quick Tip

You can filter by multiple criteria at once — Report Years, Sort Order, Trading Methodology, and Market Segment all work together to narrow your results.

Step-by-step Instructions

- 1. Open the CTA Stat Report** — Navigate to the Statistical Rankings page from your broker portal. The report loads with default settings showing all programs ranked alphabetically.
- 2. Choose the Report Period** — Select how many years of data to analyze (1–10 years). A 5-year period balances statistical significance with recent relevance.
- 3. Select a Sort Order** — Use the **Sort By** dropdown to rank by **ACROR** (overall return), **Sharpe Ratio** (risk-adjusted), **Max Drawdown** (largest loss), or other metrics.
- 4. Filter by Trading Methodology** — Choose **Systematic**, **Discretionary**, **Trend Following**, **Contrarian**, **Option**, or **Spread**. Leave as “All Strategies” to include every program.
- 5. Filter by Market Segment** — Check one or more markets (Currencies, Financials, Metals, Energies, Agriculturals, etc.). Only programs with exposure to your selected markets will appear.
- 6. Set a Minimum Allocation Threshold** — Use the **Minimum % Allocation** dropdown to require a CTA allocates at least a certain percentage to your selected markets. For example, “Currencies” at 50%+ shows only programs with at least half their portfolio in currencies.
- 7. Click Apply Filter** — Click **Apply Filter** in the market selection popup to confirm your choices and refresh the report.
- 8. Review the Results** — The ranked table shows programs matching your criteria with key statistics (ACROR, Sharpe, Sortino, Max Drawdown) and monthly performance.
- 9. View a Detailed Report** — Click any program name to open its full Statistical Analysis Report with monthly returns, VAMI charts, drawdown history, and benchmark comparisons.
- 10. Print or Save as PDF** — Use Ctrl+P (Windows) or Cmd+P (Mac) to save the report as a PDF. The report is formatted to break properly across pages.

Combining Filters

Filters work together. For example, you can search for 5-year Systematic Trend Following programs with 40%+ allocation to Currencies, sorted by Sharpe Ratio. This helps you find CTAs that match very specific investment criteria.

Understanding the Title Bar

The report title updates to reflect your active filters. It shows the report period, sort order, trading methodology, market segment with threshold, and the data period. This makes it easy to confirm the report matches your search.

Another Tip

If a program’s most recent month shows no return, the trader may not have reported yet. Try selecting the previous month as the report end date to include programs with data through that period.

Quick Reference: Filter Options

Report Years: 1 through 10 years of performance history.

Sort By: Alphabetical, ACROR, Sharpe Ratio, Sortino Ratio, Calmar Ratio, Maximum Drawdown, Standard Deviation, or Downside Deviation.

Trading Methodology: All Strategies, Systematic, Discretionary, Option, Spread, Trend Following, or Contrarian.

Market Segment: Stock Indices, Currencies, Financials, Metals, Energies, Agriculturals, Meats, Softs, VIX, Forex, Equity, or Diversified. Select multiple markets at once.

Minimum % Allocation: Any, 10%+ through 100%. Requires the CTA to allocate at least this percentage to the selected market segment(s).

These instructions apply to the CTA Statistical Ranking Report available through your broker portal.

For additional questions contact us at 719-685-2385 or email us at kim@autumngold.com