

# Newsletter June 2024

June 2024

▲ +0,38 %

The trading portfolio of the Atlantis Private Algorithmic Hedge Fund is realized with a daily frequency of trading in high liquidity markets. The objective of the fund is to provide an absolute return with a moderate risk profile and low correlation of the underlying assets. The Fund seeks to achieve its objectives by developing, testing, and implementing a portfolio of systematic and algorithmic trading models. The trading portfolio includes several market assets in metals, currency instruments, indices, and energy assets. Execution of individual trades takes place in regulated, centralized, and derivative markets.

The strategy executes long and short positions to benefit from the identified short, medium, and seasonal trends and trends resulting from repetitive patterns, price formations. The system can apply a hedge trading approach in critical situations and high volatility. The goal of the portfolio, which is calibrated from ~ 50 logically different trading systems, is to provide profit each month. Our risk management is strictly based on clearly defined rules of a dynamically changing portfolio that constantly adapts to market conditions.

We rely on an attractive return-to-risk ratio and stability.

## Hedge fund

### FUND STATISTICS

Last month's result

**+ 0,38 %**

Returns since model live trading

▲ **+118,49 %**

Last 12 months return

▲ **+15,55 %**

Number of trades during this month

**114**

Max. drawdown from peak

**2,77 %**

Sharpe ratio

**0,86**

Profit factor

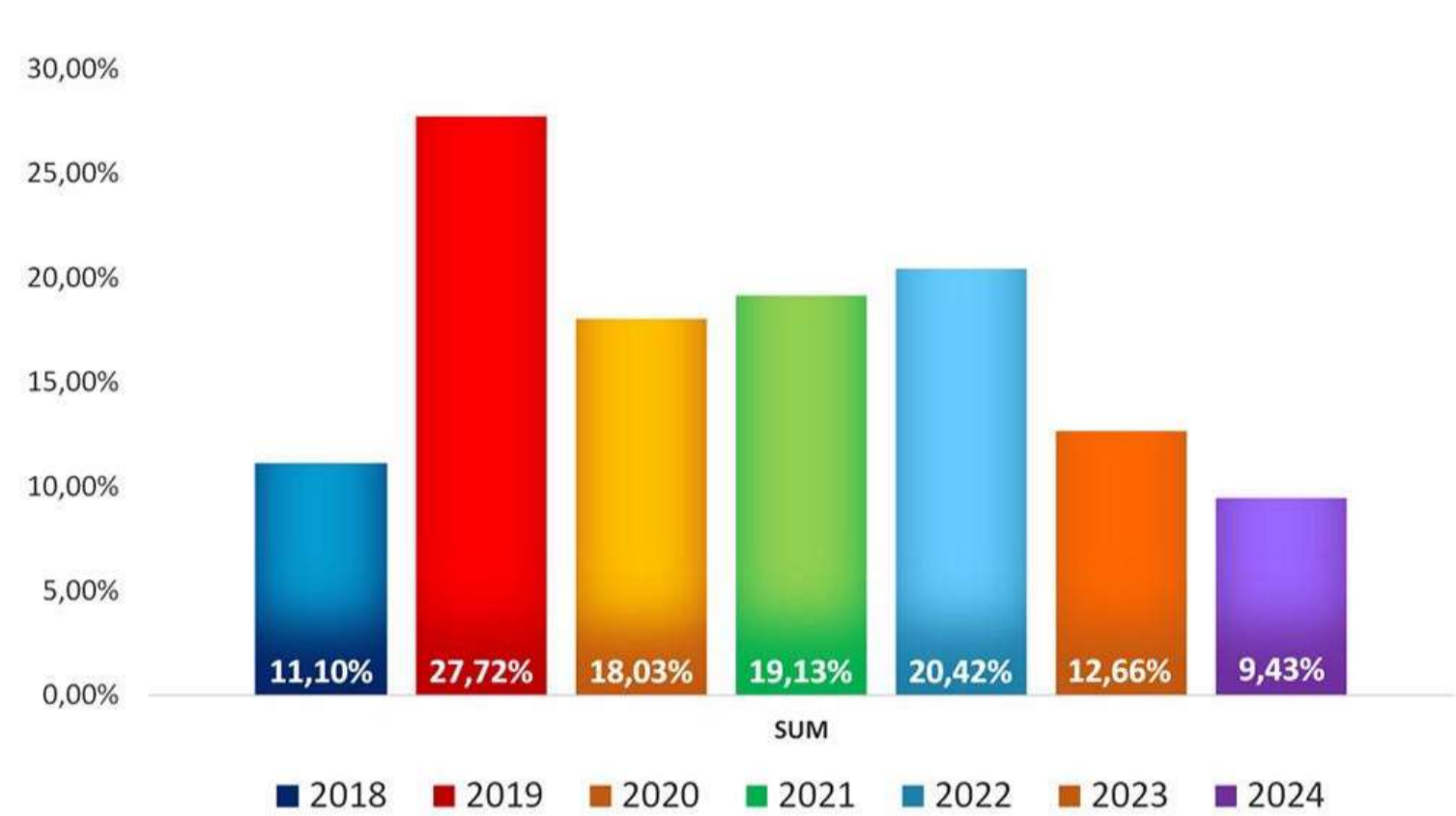
**1,16**

Positive trades

**64,3 %**

## HEDGE FUND

JUNE 2024



## Trading result

Year	1.	2.	3.	4.	5.	6.	7.	8.	9.	10.	11.	12.	SUM
2018								2,26 %	2,96 %	2,04 %	1,90 %	1,93 %	11,10 %
2019	2,61 %	1,61 %	5,63 %	3,57 %	1,20 %	2,69 %	2,74 %	2,33 %	0,87 %	3,23 %	1,85 %	-0,61 %	27,72 %
2020	0,89 %	-1,19 %	2,11 %	2,31 %	1,91 %	0,54 %	2,13 %	1,86 %	1,97 %	2,28 %	1,73 %	1,49 %	18,03 %
2021	1,57 %	2,14 %	2,05 %	1,91 %	2,43 %	-0,42 %	3,04 %	1,13 %	-0,83 %	2,15 %	2,33 %	1,63 %	19,13 %
2022	2,17 %	3,06 %	3,14 %	3,40 %	1,76 %	2,07 %	-1,14 %	1,43 %	3,42 %	1,14 %	0,64 %	-0,67 %	20,42 %
2023	0,96 %	1,25 %	2,81 %	0,56 %	-1,18 %	2,14 %	1,15 %	2,38 %	-0,70 %	3,11 %	-0,36 %	0,54 %	12,66 %
2024	1,21 %	1,39 %	3,08 %	2,10 %	1,27 %	0,38 %							9,43 %

## We bring you interesting things from the markets on the capital market

One of the most striking developments is the end of the carry trade – a strategy that consists in borrowing in a low-interest-rate currency and investing the money in a high-interest-rate currency. For such a strategy to work, however, two conditions are indispensable: wide divergence between interest rates and low volatility. The interest-rate differential between the principal economies has narrowed sharply and the more uncertain economic and political backdrop has rekindled volatility. We expect it to increase further in the months ahead as the US presidential election approaches. This is usually a fairly favourable market environment for the US dollar.

We believe that we will continue with positive numbers in upcoming months.

