

Newsletter January 2025

January 2025

▲ +1,10 %

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.

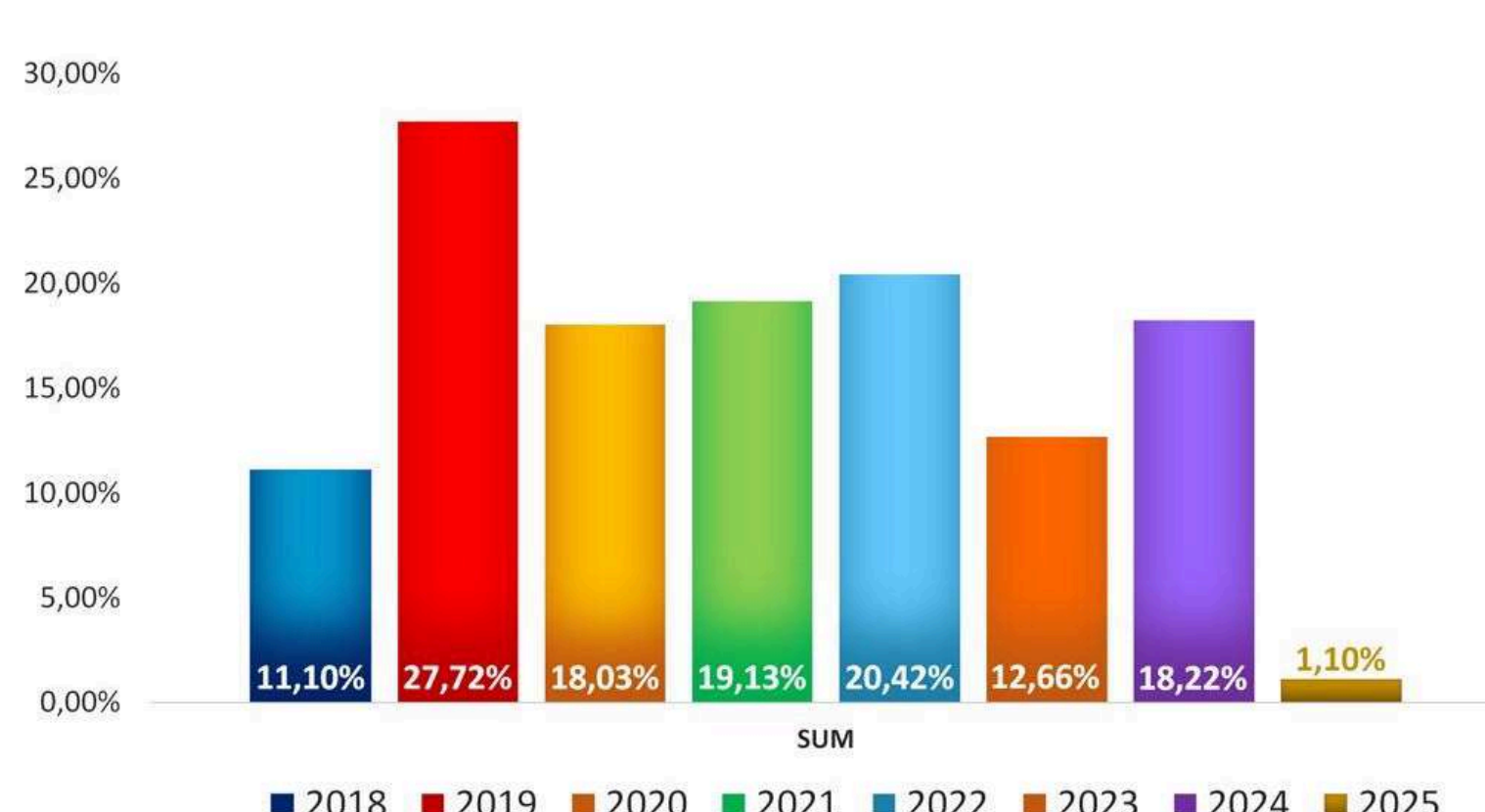
Hedge fund

FUND STATISTICS

Last month's result	Max. drawdown from peak
+ 1,10 %	2,34 %
Returns since model live trading	Sharpe ratio
▲ +128,38%	0,89
Last 12 months return	Profit factor
▲ +18,11 %	1,42
Number of trades during this month	Positive trades
105	77,1 %

HEDGE FUND

JANUÁR 2025



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 %	3,02 %	1,08 %	4,07 %	0,43 %	1,15 %	-0,96 %	18,22 %
2025	1,10 %												1,10 %

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

The start of the year was complicated for the dollar index. In the week ending 26 January, the dollar staged its biggest weekly fall since November 2023. The reason: investors had massively bet on an appreciation of the dollar because of Trump's victory and, after a strong rally, they took profits. Added to this was an outflow from US equities, especially technology stocks, which tended to drive down the greenback.

Will this depreciation continue? If the dollar follows the same trend as in Trump's first term, a fresh appreciation may be in the offing in February. The return of the trade war means a fall in the euro. Forex traders are expecting a complex tug-of-war between Washington and Brussels. It's a matter of weeks. European negotiators have already compiled a list of American goods that they could buy in larger quantities, which could rebalance the trade balance between the eurozone and the United States somewhat. It would also be a public victory for Donald Trump without necessarily entailing a high financial cost for the monetary union. It's an intelligent strategy.

