

Newsletter January 2026

January 2025

▲ + 0,34 %

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

+ 0,34 %

Returns since model live trading

▲ **+ 144,55%**

Last 12 months return

▲ **+ 16,17 %**

Number of trades during this month

96

Max. drawdown from peak

1,85 %

Sharpe ratio

0,49

Profit factor

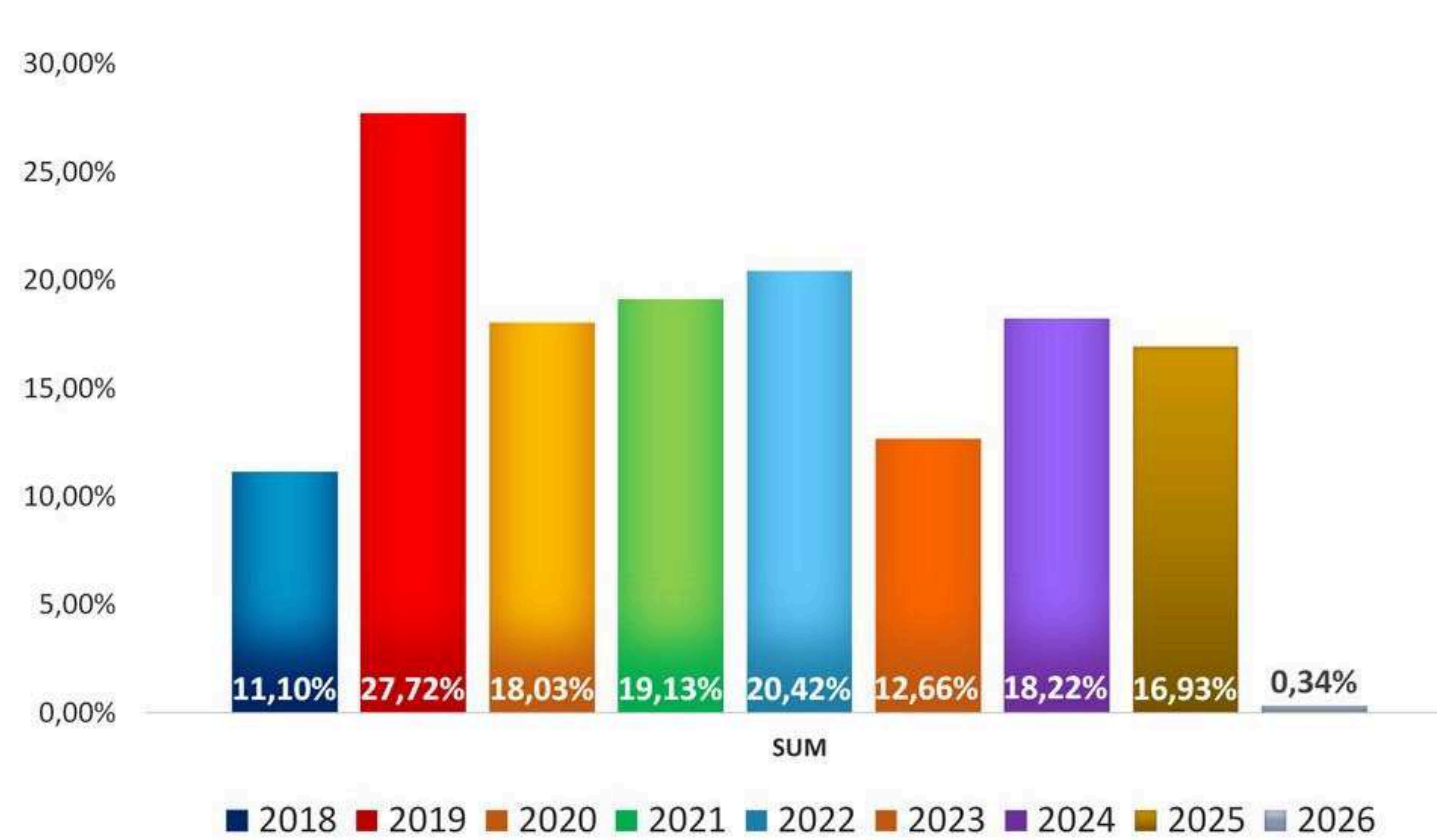
1,28

Positive trades

63,9 %

HEDGE FUND

JANUARY 2026



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 %	1,28 %	0,41 %	2,32 %	2,85 %	0,63 %	-0,81 %	0,80 %	3,12 %	2,38 %	2,14 %	0,71 %	16,93 %
2026	0,34 %												0,34 %

The Beginning of 2026: Discipline and Risk Management in a Changing Environment

During January 2026, financial markets entered the new year with a more measured tone, as the strong finish to the previous period gave way to increased caution and a greater focus on assessing new macroeconomic signals. Equity markets developed unevenly, with investors concentrating primarily on sectors supported by more resilient fundamentals and a steadier outlook for the months ahead. U.S. markets showed mixed performance, while European equities were more noticeably influenced by weaker economic data and ongoing uncertainty in the industrial sector.

In currency markets, a wait-and-see approach prevailed as investors looked for greater clarity on the next steps of central banks and the timing of monetary policy decisions, with the U.S. dollar trading within a narrow range without a pronounced trend. January thus confirmed the market's cautious stance and the increased emphasis on selectivity and risk management in portfolio construction.

From the perspective of the company's management, we view this environment as a natural start to the year that allows for disciplined decision-making and responsible investing. Our priority remains active risk management, thorough analysis of opportunities, and the protection of our clients' capital in an environment that calls for both patience and flexibility. We believe this approach will enable us to create long-term value and capitalize on opportunities that gradually emerge throughout 2026.