

# Newsletter May 2024

May 2024

▲ +1,27 %

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

**+ 1,27 %**

Returns since model live trading

▲ **+118,11 %**

Last 12 months return

▲ **+17,31 %**

Number of trades during this month

**108**

Max. drawdown from peak

**2,31 %**

Sharpe ratio

**0,87**

Profit factor

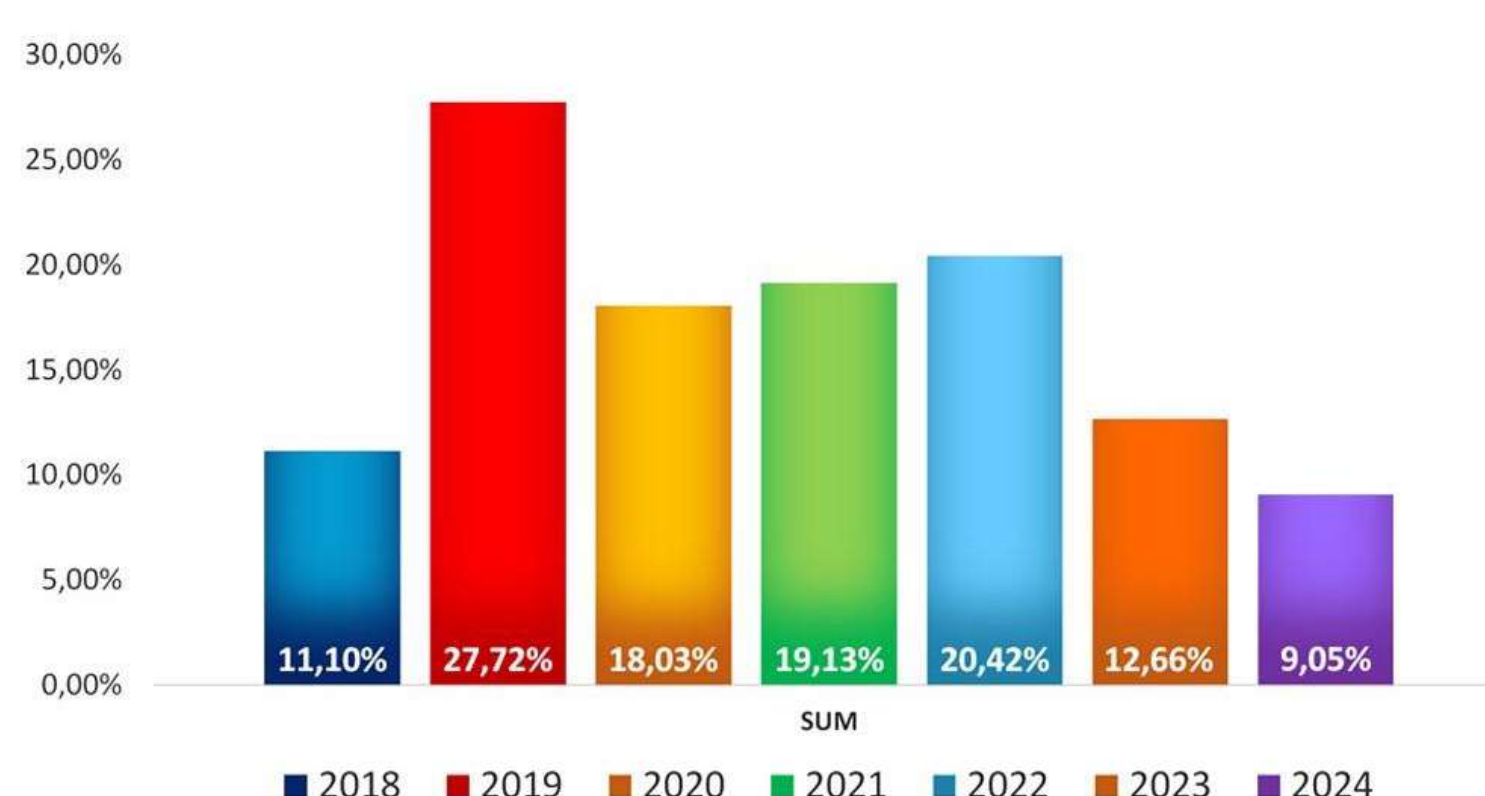
**1,86**

Positive trades

**78,9 %**

## HEDGE FUND

MAY 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 %								9,05 %

## We are ending the half year of 2024, which we evaluate positively, and we are still in May achieved an appreciation of +1,27%

The monetary easing cycle is set to begin this month. We expect the European Central Bank and the Bank of Canada to cut their rates in the coming weeks. More will follow in the coming months: the Bank of England in August and the Swiss National Bank in September. Conversely, rate cuts by the Federal Reserve System (Fed) remain uncertain. This is the key issue. If the Fed slowly loosens its monetary policy, it will create an abysmal interest rate differential against the rest of the world, which is historically synonymous with currency turbulence. Above all, economic history teaches us that a large interest rate differential has always been a major factor in currency movements. With the ECB set to cut rates before the Fed, all indications are that the euro will weaken.

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

