Optimized
Multi-Strategy AMC

CerMax 01

Overview

AMC CerMax 01:

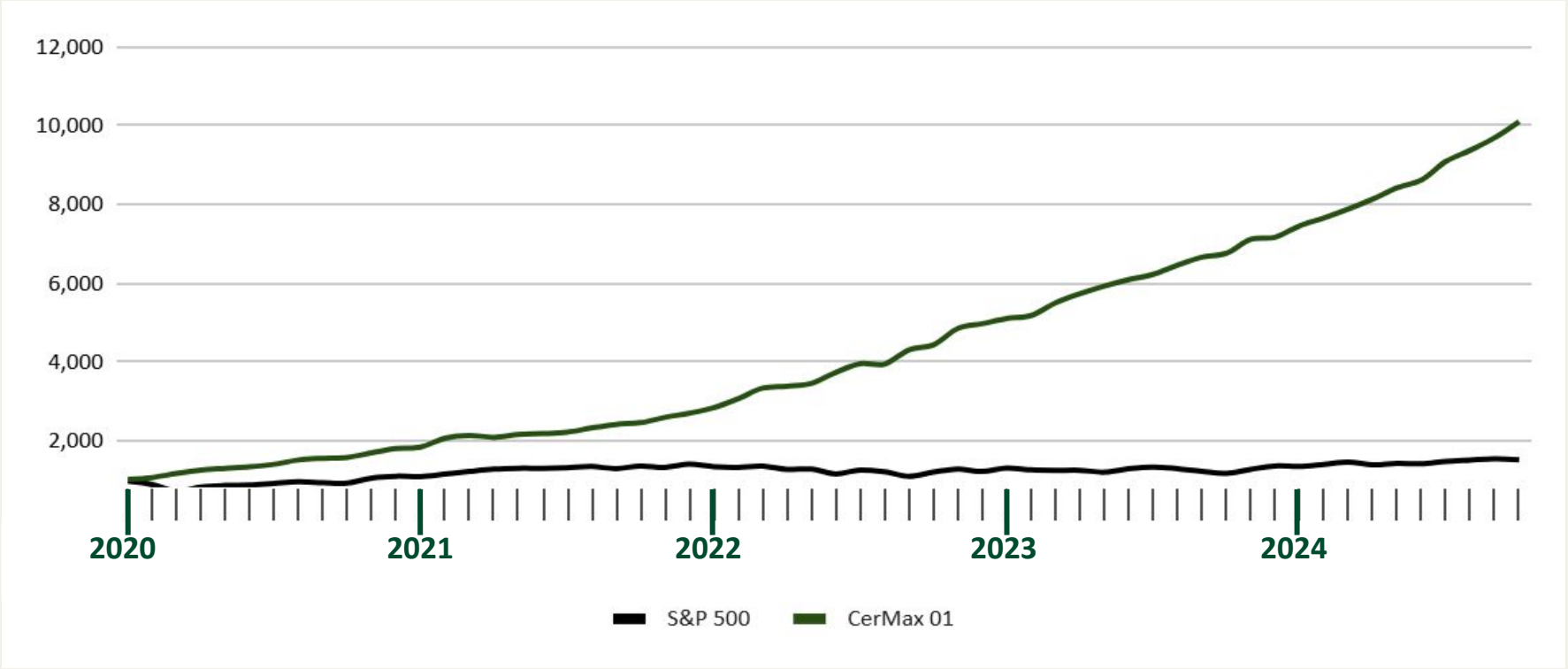
- Algorithmic, systematic and fundamental discretionary driven trading strategies with strong risk management.
- Trading horizon across all major currencies, commodities, indices and crypto currencies.
- Low volatility and low drawdowns are key elements of these strategies.
- Up to 20% exposure to Crypto.

PERFORMANCE (VAMI)

PERFORMANCE STATISTICS	
Compound Annual Return	Winning Months (%)
63.00%	93.10%
Average Winning Month	Average Losing Month
4.60%	-1.04%

STATISTICS	
Max Drawdown	-1.64%
Sharpe Ratio	4.02
Sortino Ratio (RFR 5%)	3.16
Sortino Ratio (0%)	13.32
Downside Deviation (RFR 5%)	1.24%
Downside Deviation (0%)	0.31%
Standard Deviation Annual	11.81%
Portfolio Beta (rel to S&P 500)	0.05
Portfolio Alpha (rel to S&P 500)	4.15%
Annualised Alpha	62.98%
Portfolio Correlation to S&P 500	0.08

PERFORMANCE (VAMI)



Historical Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2024	4.01%	2.49%	2.93%	2.41%	2.81%	3.27%	5.49%	2.66%	4.34%	3.76%	N/A	N/A	**39.88%**
2023	3.89%	4.24%	6.75%	5.19%	3.19%	4.41%	2.59%	3.50%	3.61%	0.64%	5.66%	1.05%	**54.85%**
2022	3.42%	8.01%	15.78%	5.00%	3.31%	4.99%	4.71%	2.78%	4.06%	1.15%	3.53%	0.94%	**74.34%**
2021	4.08%	18.53%	4.45%	-1.56%	4.67%	-0.31%	1.40%	2.16%	2.66%	2.40%	-1.64%	4.72%	**48.47%**
2020	2.44%	5.27%	10.60%	7.60%	3.92%	3.26%	5.24%	8.47%	4.42%	-0.65%	8.28%	7.10%	**89.15%**

- Theoretical historical portfolio returns containing each of the strategies and the periods in time where we are allowed to use the historical returns.
- Stopped trading primo November due to launching of the certificate.

Trading Environment
Exploiting Global Market Inefficiencies

How We Leverage Markets:

- Identify inefficiencies such as seasonality in commodities, structural price gaps, and human behavioral biases.
- Use of advanced tools and low-latency data feeds for faster decision-making.
- Adapting quickly to external shocks, like geopolitical crises or economic shifts.

Why It Works:

- Access to markets and resources that are often underutilized by traditional funds.
- Uncorrelated strategies mean consistent performance regardless of broader market trends.

Investor Advantage:

- Portfolio resilience and an edge over traditional market participants.

Risk Management
Stability Through Precision

How Risk is Controlled:

- Market-neutral strategies, reducing exposure to unpredictable market movements.
- Strict stop-losses, hedging techniques, and real-time monitoring.
- Diversification across assets and instruments to ensure consistent performance.

Proven Effectiveness:

- Strategies designed to protect portfolios during periods of heightened volatility.

Investor Advantage:

- Peace of mind knowing your investments are managed with rigorous oversight and precision.

Daniel and Francisco

Strategy at a Glance:

- Proprietary quantitative models designed for precision and efficiency in algorithmic trading.
- Fully data-driven methodologies utilizing Python, MultiCharts, and advanced statistical analysis.

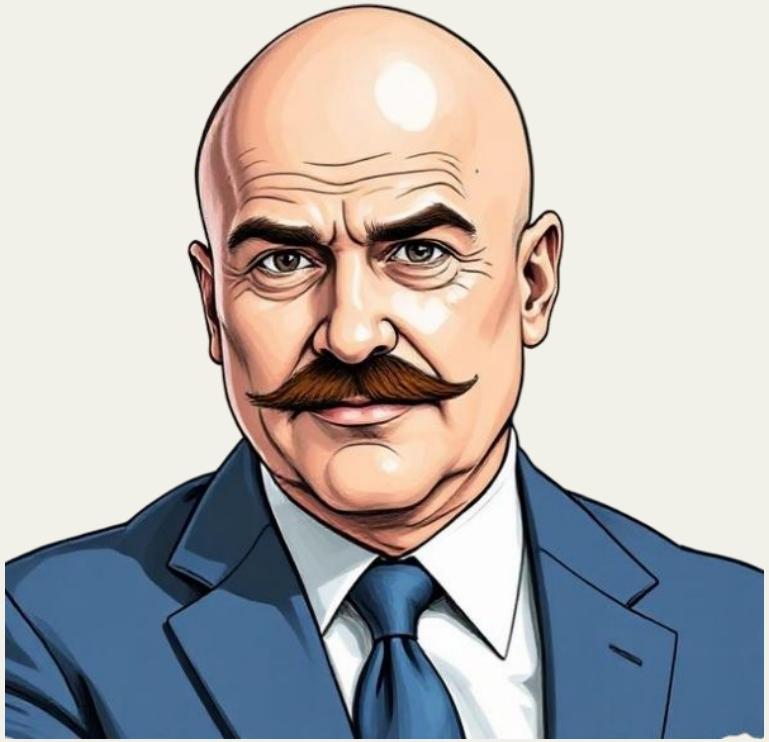
Why It Stands Out:

- Adaptive strategies built to thrive in all market conditions with a focus on risk management.
- Cutting-edge technology, including VPS setups, ensures low-latency execution and cost efficiency.
- Robust infrastructure providing access to liquid markets for high-volume trading.

Biography:

- **Daniel:** Strong academic background in Quantitative Algorithmic Trading Systems and Models.
- **Francisco:** Recognised for award-winning quantitative strategies and a strong background in risk management

Koen



Strategy at a Glance:

- FX-focused trading leveraging 35+ years of experience in market-making and proprietary trading.
- Fundamental analysis prioritized to assess economic trends, supported by technical tools for precision.
- Covers all deliverable FX currencies, gold, and silver.

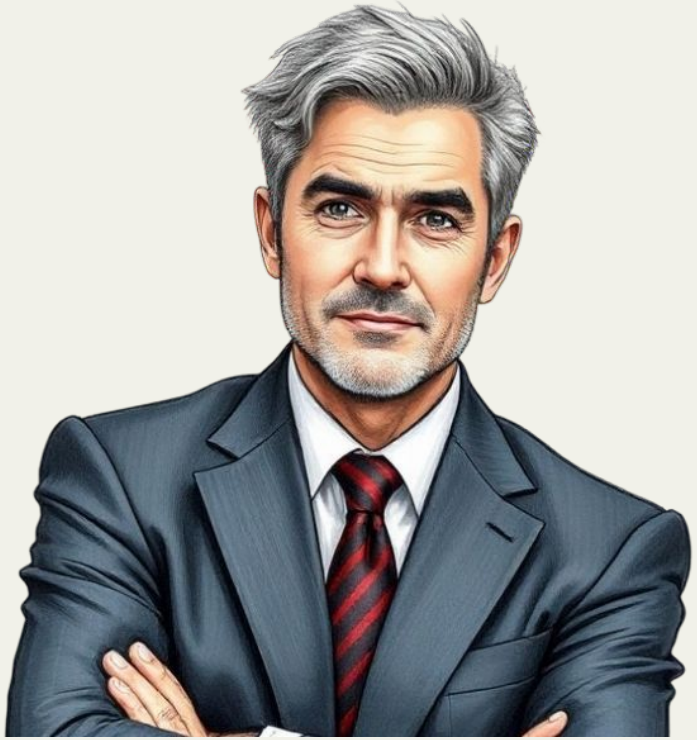
Why It Stands Out:

- A low-risk, gradual return strategy tailored for steady portfolio growth.
- Option for more aggressive, short-term trades to capitalize on unique opportunities.
- Personal, discretionary trading decisions—not reliant on automated systems.

Biography:

- Several positions as Head of FX-Spot Desks in Paris and Tokyo, e.g. BNP Paribas and Barclays..

Malcolm



Strategy at a Glance:

- Market-neutral strategy.
- Captures funding rate premiums between two maturities.
- Example: Sell futures (dated or perpetual contracts) while buying spot positions.
- Most of the time, the short leg (futures) earns a funding premium assumed to be mean reverting.
- Strategy can extend to calendar spreads, exclusively using dated futures.

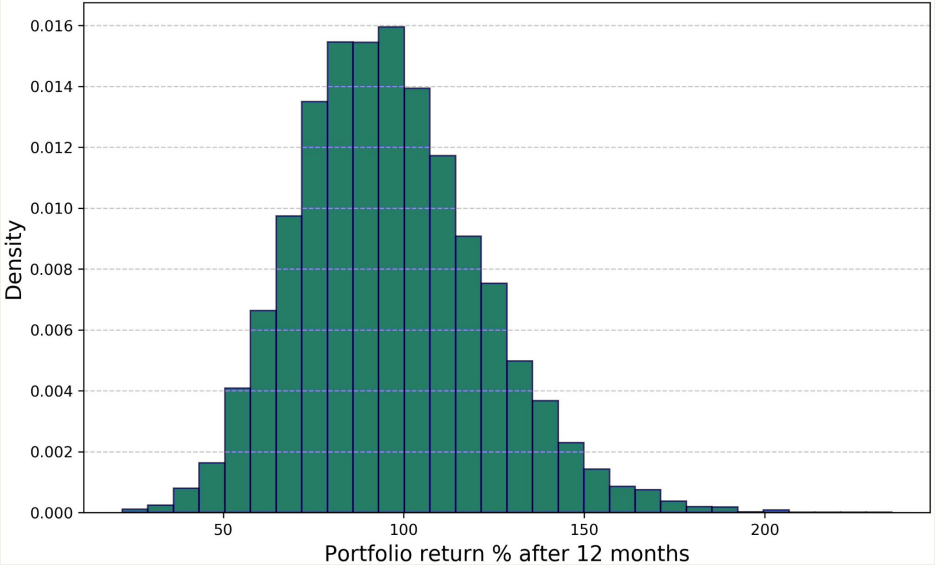
Why It Stands Out:

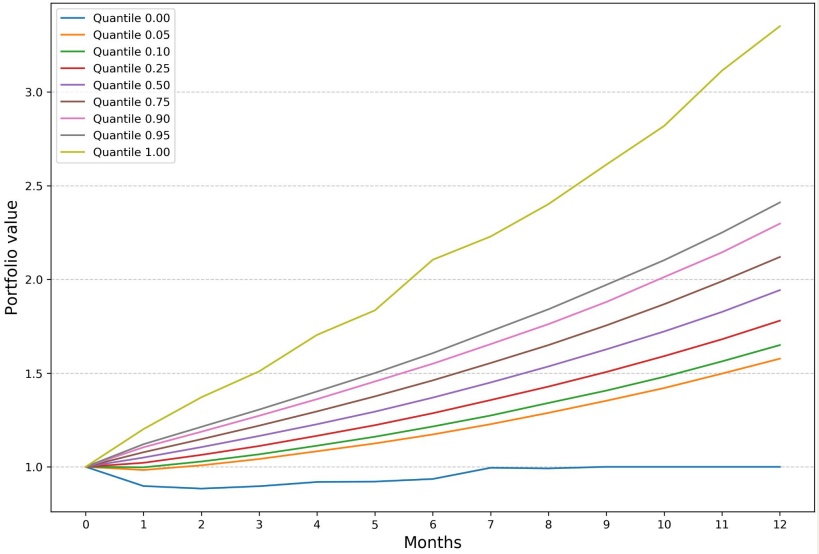
- Low-risk structure: price movements in underlying assets have zero impact.
- Scalable to $200M+ in investments, with infrastructure to support large trades.

Biography:

- Crypto Boots - Traditional Finance Roots | Managing Treasuries and Head of FX and Interest Rate Product Development

12 Months Simulation Distribution & Quantile Plot





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