

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report OCTOBER 2023

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. For more details you can watch our current performance here: <https://www.atlantiscapital.fund/>

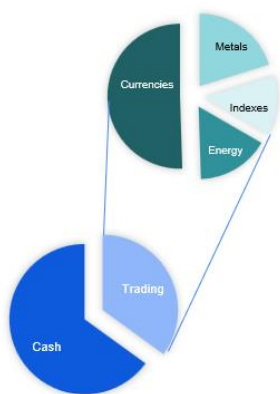
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,51MM
Fund currency	EUR
Liquidity	Monthly
Lock-up period	None
Recommended investment term	6+ months
High watermark	Yes
Management company	Atlantis Capital CZ
Regulator	ČNB, Praha
Broker	ACY, IC Market, Pepperstone
Management fee	0,1% monthly
Subscription fee	1,75%
Success fee	25%
Redemption fee	0%
Target annual returns	15% - 30% p.a.
Strategy	Alghos

ALTERNATIVE FUND STATISTICS

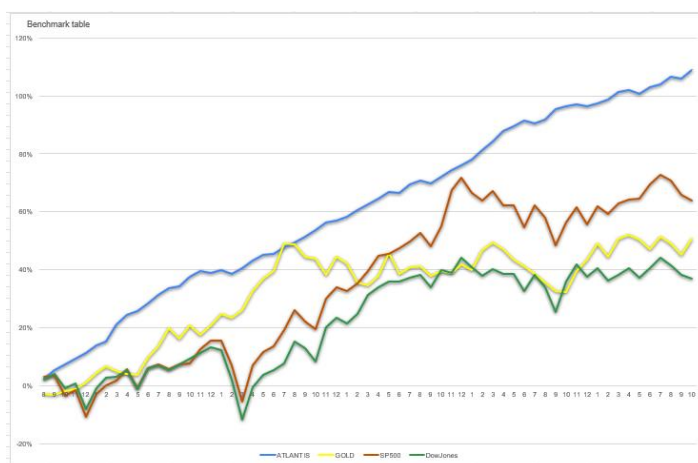
Last month's result	3,11%
Returns since model live trading	108,88%
Last 12 months return	12,45%
Number of trades during this month	137
Max. drawdown from peak	2,93%
Sharpe ratio	0,81
Profit factor	2,46
Positive trades	83,7%

FUND ALLOCATION



Our goal is to achieve returns above the market average on a long-term basis and with low portfolio volatility.

PERFORMANCE CHART



LIST OF TRADING INSTRUMENTS

INDEXES

DAX	↓
Dow Jones	↓
NASDAQ 100	↓
S&P 500	↓
EU STOXX 50	↓
FTSE 100	↓
Russel 2000	↓
Nikkei 225	↓

ENERGY

Natural Gas	↑
Brent Oil	↓
Crude Oil	↓

METALS

Platinum	↑
Gold	↑
Palladium	↓
Silver	↑

CURRENCIES

Australian dollar	↓
British pound	↓
Japanese yen	↑
Canadian dollar	↑
US dollar Index	↑

OTHERS

Kcw CBT	-
Lean Hogs	-

OVERVIEW



JUDr. Luboš Žuffa
CEO company

The private algorithmic hedge fund - ATLANTIS recorded an increase of 3,11% October 2023. The fund's performance benefited from the volatility in gold, where we were able to gauge

the direction and saw a sharp appreciation there. We also got a prediction on shares, where we expected a market collapse, and it brought us an interesting appreciation into the fund. The geopolitical and macroeconomic situation is still unstable and unclear, and we are probably in a recession, where in the near future we will see how this will be reflected in interest rates and the development of the economy in individual states, but we do not expect the central banks to significantly increase interest rates in the current period. they are currently at the top. EUR/USD, Monetary policy and interest-rate differentials are no longer likely to be the most important markers for the pair. In contrast, perception that the eurozone is at high fiscal risk could contribute to a depreciation of the euro. Four of the principal EU economies are in a complex fiscal position, with the exception of Germany obviously. Italy is once again the key focus of attention, with a large stock of debt maturing shortly that will need refinancing in poor conditions, high public expenditure and a spiralling deficit. GBP/USD The trend will be downward as long as the pair stays below 1.2390. Bad news is piling up for the UK economy. Activity in the services sector has staged its biggest fall since January, while the decline in manufacturing activity is the most protracted since 2008-2009. In these conditions, the Bank of England will obviously not raise its interest rates on 2 November. The EUR/CAD remains on an upward trajectory. The European Central Bank and the Bank of Canada are both in a monetary policy pause mode. As such, the interest-rate differential is unlikely to be a very important marker for this pair. The CAD did not benefit much from the surge in oil prices. The pair is in some sense in autopilot mode. This means that the upward trend will probably continue in the very short term.

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%			12,48%