

# ATLANTIS

## trading portfolio



ATLANTIS  
CAPITAL GROUP

### ALGORITHMIC HEDGE FUND report November 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/>

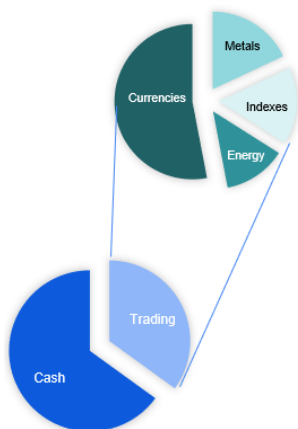
#### ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,74MM
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

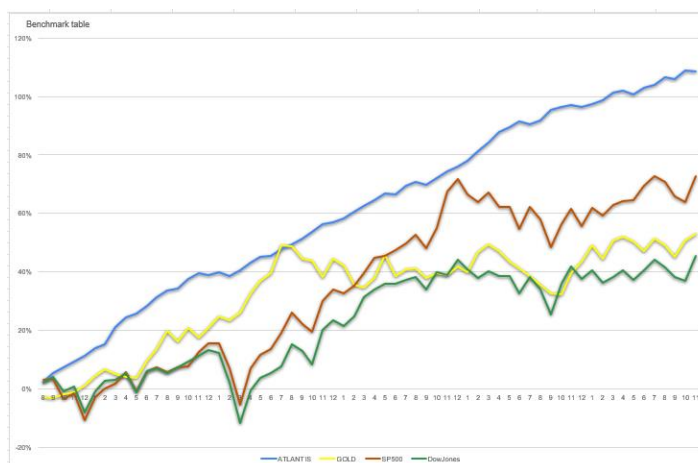
Last month's result	-0,36%
Returns since model live trading	108,52%
Last 12 months return	11,45%
Number of trades during this month	114
Max. drawdown from peak	3,62%
Sharpe ratio	0,80
Profit factor	0,75
Positive trades	67,2%

#### 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

Mini- NASDAQ	-
SoyBean	-

#### OVERVIEW



JUDr. Luboš Žuffa  
CEO company

The private algorithmic hedge fund - ATLANTIS recorded a decline of -0,36% November 2023. This month we have seen an abnormal growth in equity titles, whether European or American,

where the markets are too motivated due to interest rate cuts, which we do not think will happen completely, in any case, we have to be careful what will happen in the market in the next few days and weeks towards the end of the year. We have also seen huge growth in gold, due to geopolitical risk, as a hedge against tensions and global economic issues, with the expectation of possible corrections across all instruments due to year-end profit realization. The minus occurred due to the fact that some predictions did not work out as they should have, but we covered it with profits from other businesses, we will be surprised how December will be. We consider the euro's current strength against the US dollar to be an anomaly. The fact that the euro is so high is not due to renewed confidence in the European economy but to a broad-based depreciation of the dollar because of expectations of rate cuts by the US Federal Reserve (Fed). In our view, at least three factors warrant caution about the current level of the European single currency: 1) the euro is overvalued relative to the EU's economic fundamentals; 2/ the market anticipates a first rate cut by the US Federal Reserve in the second quarter of 2024, but this is far from certain and 3) the widening of yield differentials in the European bond market, especially between Germany and Italy, calls for caution. As such, we think the euro may not escape a potential correction in the coming days or weeks given that a large part of its appreciation in recent weeks has no solid basis.

#### 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%		12,12%