

Newsletter October 2023

October 2023

▲ 3,11 %

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

+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

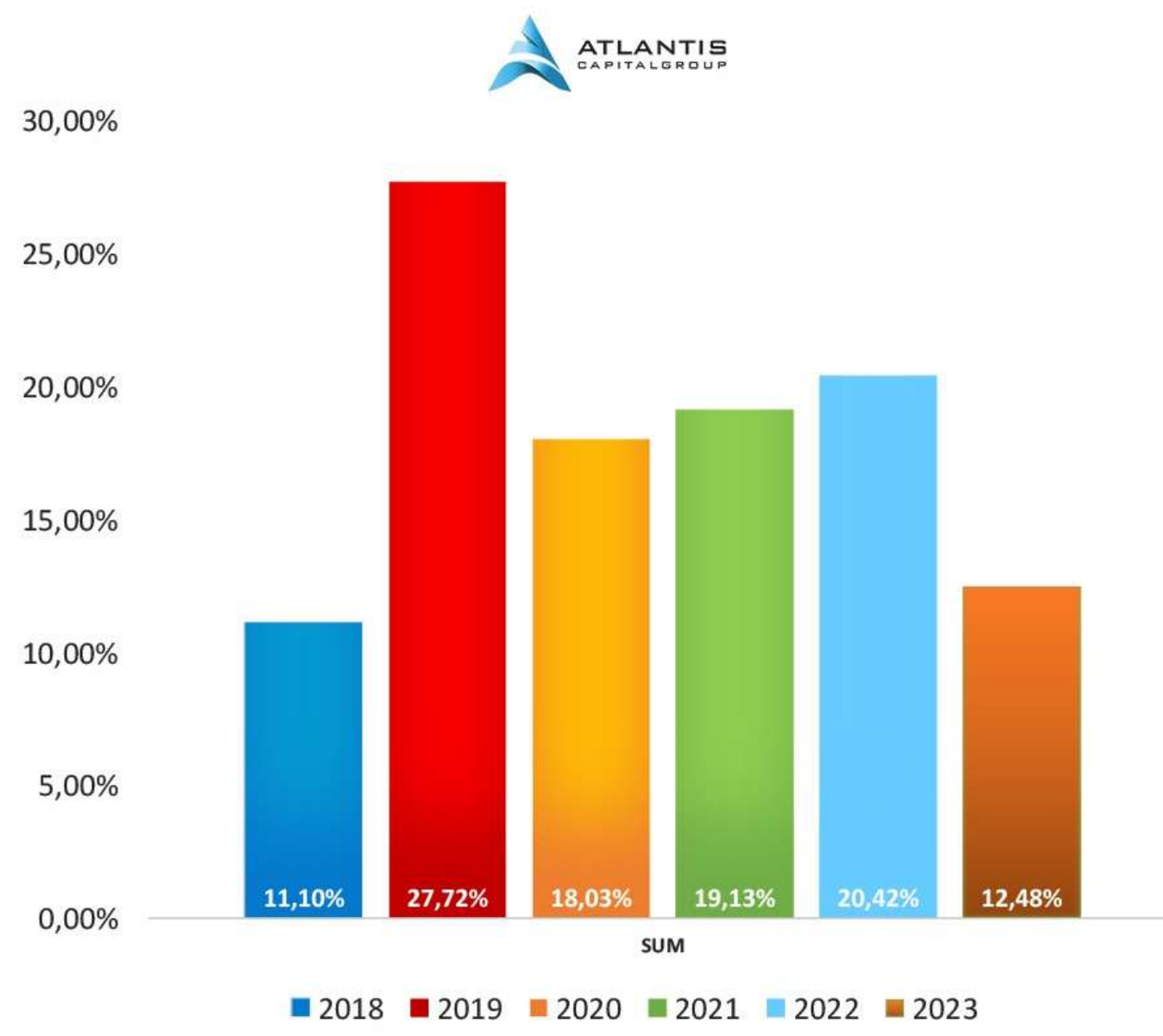
2,46 %

Positive trades

83,7 %

HEDGE FUND

OCTOBER 2023



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 % |

We are moving towards a crowdfunding platform

DIONID a. s., a subsidiary of Atlantis Capital Group, will enter the [EasyFunding.cz](https://www.easyfunding.cz) platform in a few days. It is a regulated method of investing through crowdfunding, which opens up possibilities for large-scale investments.

Our subsidiary will open up investment opportunities in the precious stones that it owns and which it evaluates annually. Investments will also be secured with precious stones up to three times the value of the issue. Also thanks to these parameters, the project received the highest possible rating of category A in the security rating. Investment crowdfunding projects are also under the supervision of the ČNB.

We will of course inform you about the specific possibilities of investing through the [EasyFunding.cz](https://www.easyfunding.cz) platform.

