ATLANTIS trading portfolio

ATLANTIS CAPITAL GROUP

ALGORITHMIC HEDGE FUND report December 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	€ 6,77MM
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

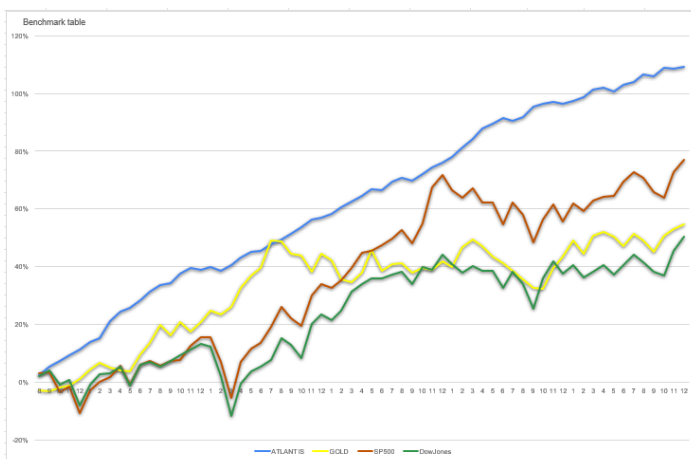## ALTERNATIVE FUND STATISTICS

Last month's result	+0,54%
Returns since model live trading	109,06%
Last 12 months return	12,66%
Number of trades during this month	103
Max. drawdown from peak	2,91%
Sharpe ratio	0,81
Profit factor	1,74
Positive trades	76,2%

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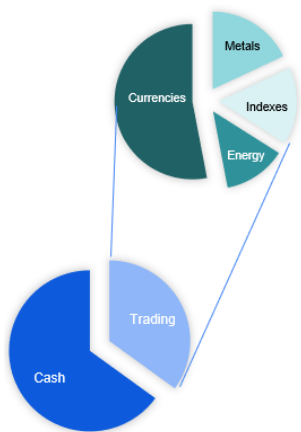
Our goal is to achieve returns above the market average on a long-term basis and with low portfolio volatility.

PERFORMANCE CHART

OVERVIEW

JUDr. Luboš Žuffa
CEO company

The private algorithmic hedge fund - ATLANTIS recorded an increase of 0,54% December 2023. The US dollar is set to fall in 2024. This is what sell-side analysts at the major banks are forecasting. They are betting that the European economy will outperform its US counterpart, leading to the recycling of capital flows in Europe, in turn boosting the euro. We are skeptical. Over the past two years, the eurozone has been on the verge of recession, whereas the US economy has been amazingly dynamic, in large part as a result of the public spending boom (the budget deficit stands at 7% of GDP). We struggle to see how this situation could be reversed in 2024. And sell-side analysts are alone in predicting a structural decline in the dollar. Those betting on a massive Chinese stimulus are set to be disappointed in 2024. The Central Economic Work Conference, held in Beijing in early December, set out two economic priorities: no increase in public spending and very modest tax cuts limited to the high tech and manufacturing sectors. At the same time, China wants to keep its currency stable at any cost.

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	-
LeanHogs	-

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%