

# ATLANTIS

## trading portfolio



ATLANTIS  
CAPITAL GROUP

### ALGORITHMIC HEDGE FUND report January 2024

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/>

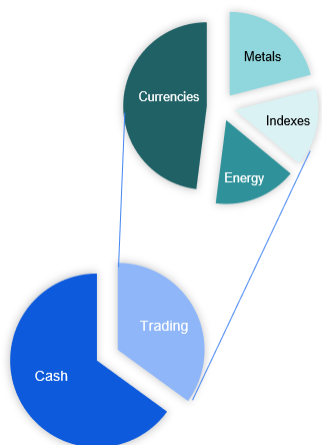
#### ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,78MM
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

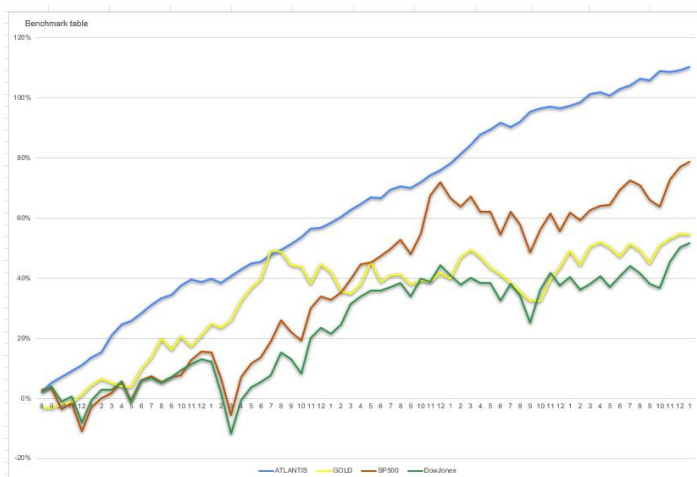
Last month's result	+1,21%
Returns since model live trading	110,27%
Last 12 months return	12,91%
Number of trades during this month	103
Max. drawdown from peak	2,24%
Sharpe ratio	0,83
Profit factor	1,93
Positive trades	81,2%

#### 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 an increase of 1,21% January 2024. A series of elections are set to leave their mark on 2024. The US presidential election on 5

November will obviously be the high point of the year. This is a high-risk event for all financial assets, especially the dollar. A year of high volatility is just beginning. Operators have long positions in the US dollar, which serves as a hedge against geopolitical risk and reflects expectations that the US economy will continue to outperform the eurozone in 2024. Even assuming zero growth in all four quarters of 2024 (which is impossible), the growth carryover from 2023 means that US growth will be at least 1.3% this year. The same cannot be said for the eurozone. As a result, we expect the EUR/USD to fall back to the area around 1.07 in the short term. Most of January, GBP/USD has evolved in a range. Long-term, we still believe the USD will outperform the GBP (stronger economy, less cuts than expected by the market and inflow of capital going to the US instead of Europe). We are now seeing consolidation in the GBPUSD pair, with the price approaching the key area around 1.27-1.28. Beware a breakout in either direction could be potentially quite explosive after such a period of consolidation. The Bank of Japan (BoJ) met for the first time this year without giving operators the slightest hint about whether it is considering a possible rate hike. The key policy rate is unchanged at -0.1%, while the yield-curve control mechanism has been left in place. Inflation has exceeded the BoJ's target for almost the past year and it is not expected to return to 2% this year. This suggests that a rate hike is possible in theory. But the timing is in doubt. In the near term, uncertainty about the future trajectory of Japanese monetary policy continues to harm the yen.

#### 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%
2024	1,21%												1,21%