

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report February 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/>

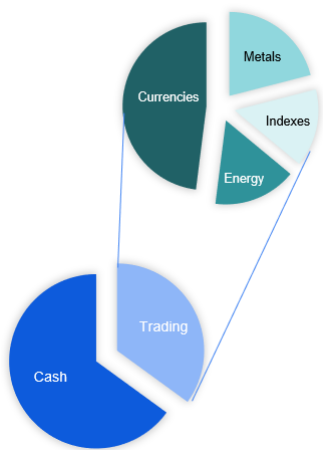
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,47MM
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

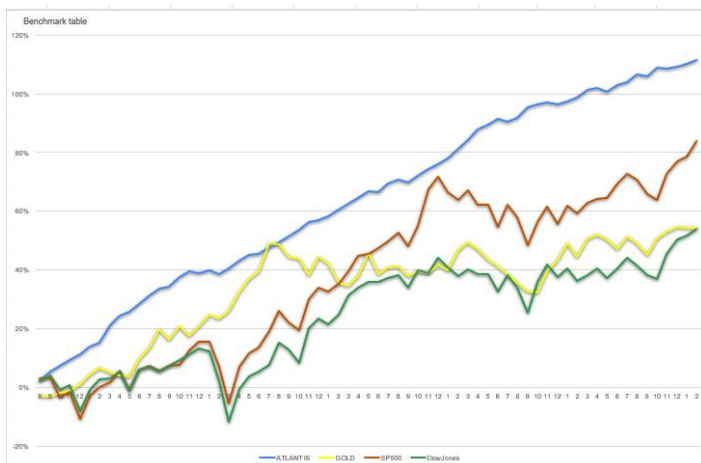
Last month's result	+1,39%
Returns since model live trading	111,66%
Last 12 months return	13,05%
Number of trades during this month	117
Max. drawdown from peak	2,34%
Sharpe ratio	0,83
Profit factor	2,11
Positive trades	83,8%

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 1,39% February 2024. What happened to volatility? The implied volatility of the principal currency pairs in the foreign exchange market remains low. This has been the case for several months and we do not expect it to change in the near term. There is no trend change to note in the major pairs. The EUR/USD continues to slide. In contrast, the EUR/JPY is solidly anchored on an upward trend given the structural weakness of the Japanese yen. We are neutral on the EUR/GBP, which has moved within a trading range in recent months. But with the US presidential election approaching and geopolitical risk running high, particularly in Europe, a sudden resurgence of volatility in the months ahead cannot be ruled out. There are no real reasons to be optimistic about the EUR/USD pair. The US economy is likely to outperform its eurozone counterpart. The ISM survey of the US manufacturing sector illustrates a strong recovery in activity and the Atlanta Fed sharply raised its US first-quarter growth forecast to 3.2% from 2.9% in mid-February. While this forecast is highly volatile, it conveys a positive signal. US growth is holding up strongly, despite the depletion of almost all Covid-era savings. The situation is very different in the eurozone. Germany is in recession, growth has stalled and consumer spending will probably not remain resilient for much longer. All this points to an appreciation of the dollar. For several months, the EUR/GBP pair has moved within a trading range – sometimes a very narrow one. This is likely to remain the case over the coming months. The money market now forecasts that the Bank of England will cut rates by just 60 basis points this year (versus 75 basis points in mid-February). This will probably give sterling marginal support in the long term. As you have understood, the EUR/GBP is unlikely to be the most volatile pair in March.

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%	1,39%											2,60%