

# ATLANTIS

## trading portfolio



### ALGORITHMIC HEDGE FUND report March 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/>

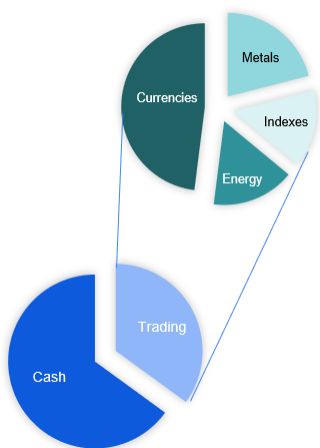
#### ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,66MM
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

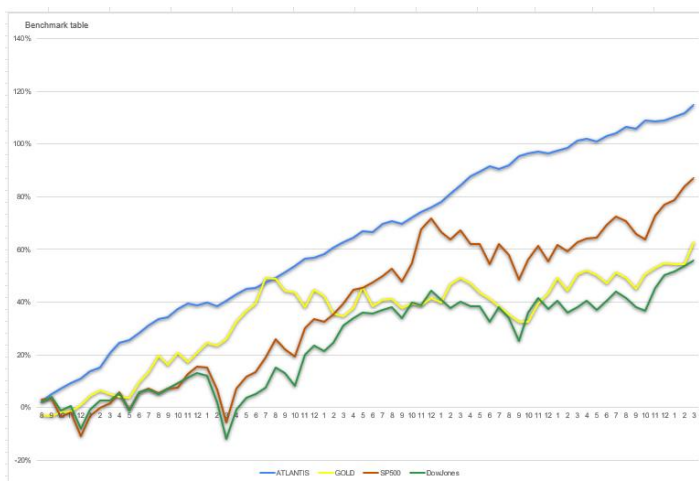
Last month's result	+3,08%
Returns since model live trading	114,74%
Last 12 months return	13,32%
Number of trades during this month	127
Max. drawdown from peak	2,44%
Sharpe ratio	0,85
Profit factor	2,23
Positive trades	85,1%

#### 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 3,08% March 2024. Barring a last-minute surprise, the currencies of the big Western economies will follow a clear trajectory in the short term. The European Central Bank (ECB), the Bank of Canada (BoC), the Federal Reserve (Fed) and the Swiss National Bank (SNB) are all expected to cut their interest rates next June. This marks the return of monetary policy coordination. In Asia, the situation is more complicated. In Japan, the authorities are opening the door to a possible intervention to slow the yen's depreciation. In China, the government is conveying contradictory signals about its intentions for the yen – depreciation or appreciation, who knows? Beware a resurgence of volatility! The money market thinks there is a 56% probability that the Bank of England will cut its base rate by 25 basis points in June. From the currency pair's perspective, this does not change things. It is hard to understand what China is seeking to do with its currency. In recent months, the yuan has tended to weaken. This makes sense as it provides a stimulus for exports – the principal driver of the economy. Caution is therefore necessary. In the past, the instability of the Chinese currency, including against the euro, has systematically sent economic and financial tremors across the world. It was only to be expected. The Japanese yen reached its lowest level against the US dollar since 1990 last week. History reminds us that exchange-rate interventions are only effective for long if they are coordinated. As such, the US would also need to intervene, which is unlikely. We therefore continue to think the yen will remain relatively weak for much of the year.

#### 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%	3,08%										5,68%