

Newsletter March 2024

March 2024 ▲ +3,08 %

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.

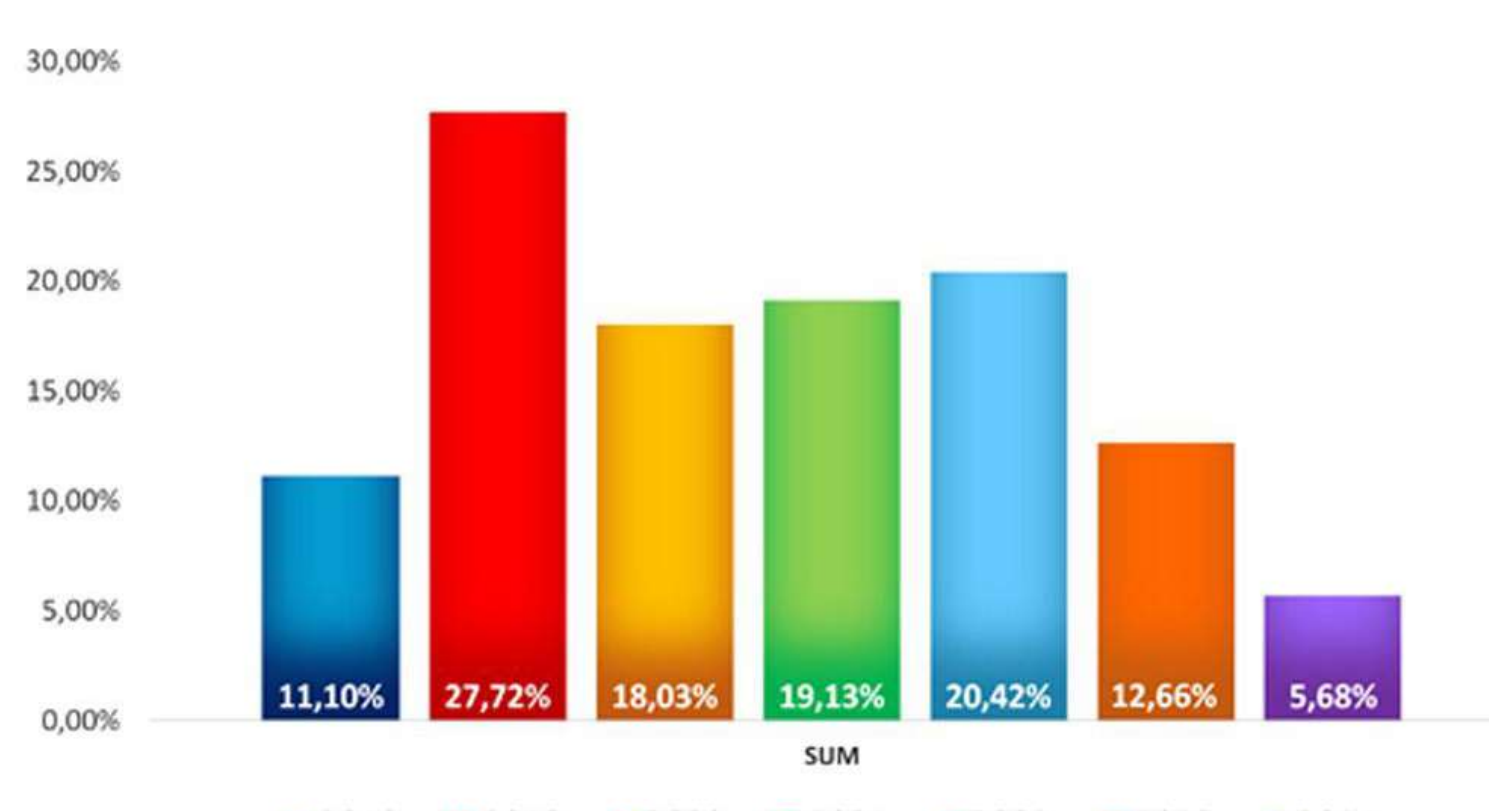
Hedge fund

FUND STATISTICS

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

HEDGE FUND

MARCH 2024



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 %

Cooperation with TA3 television

CEO of Atlantis Capital Group JUDr. Luboš Žuffa, appeared again in the program Investujeme on ta3. In the show, he commented on the topic of whether it is worth investing money in the stock market in these times.

You could see the show on March 26, 2024, in a repeat case, and if you missed it by chance, you can watch it on the link:

<https://www.ta3.com/relacia/931231/najvacsie-investicne-prilezitosti-2024>



We are part of the conference Investujeme

On April 25, the ta3 conference entitled "Investujeme" will take place at the DoubleTree by Hilton hotel in Bratislava. Our CEO Luboš Žuffa will speak in the first discussion panel with the topic "The market belongs to bonds and the most important events of the financial market".

