

# ATLANTIS

## trading portfolio



ATLANTIS  
CAPITAL GROUP

### ALGORITHMIC HEDGE FUND report April 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/>

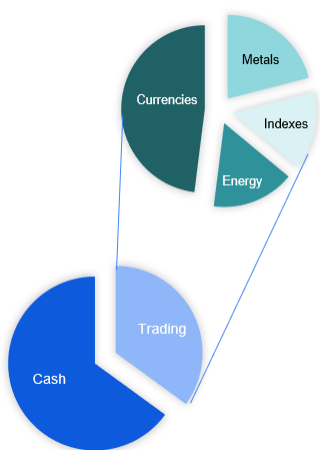
#### ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,9MM
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

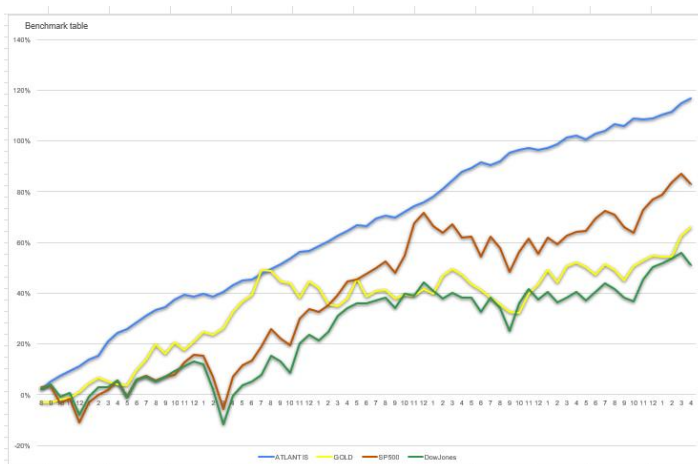
Last month's result	+2,10%
Returns since model live trading	116,84%
Last 12 months return	14,86%
Number of trades during this month	114
Max. drawdown from peak	2,23%
Sharpe ratio	0,86
Profit factor	2,16
Positive trades	82,5%

#### 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 2,10% April 2024. We are currently taking advantage of the better conditions we have, which have been reflected in the revenues. A few months ago, the currency market was predicting six to seven rate cuts by the US Federal Reserve (Fed). Today, just one cut in November is priced in by the money markets. Why? Because inflation remains stubbornly high, especially in services. The looming decoupling of interest rates between the two sides of the Atlantic could spell a period of monetary disorder. This can already be seen in Asia. By maintaining high policy rates, the Fed is creating the conditions for a structural appreciation of the US dollar, and hence a depreciation of other currencies. Some central banks are being forced to implement emergency rate hikes. Others, such as the Bank of Japan (BoJ), are opting for direct interventions in the currency market. Many market operators continue to forecast an aggressive depreciation of the yuan. This does not appear credible to us in view of the change in the Chinese central bank's currency reserves. On the contrary, it seems that Beijing wishes to curb the currency's depreciation by buying yuan in the market. The objective is to boost monetary stability and hence avoid fuelling capital flight. This is the pair to watch closely in the months ahead. Against all expectations, the Reserve Bank of Australia could raise its policy rates again to head off persistent inflation. If this happens, the Australian dollar is likely to appreciate against its principal counterparties.

#### 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%	2,10%									7,78%