

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report May 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/>

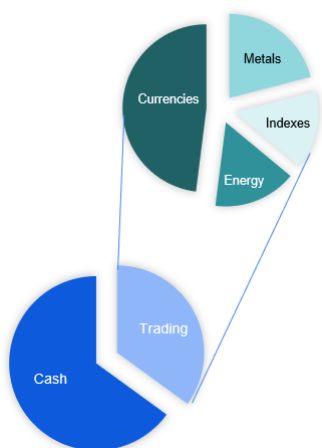
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 7,3MM
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

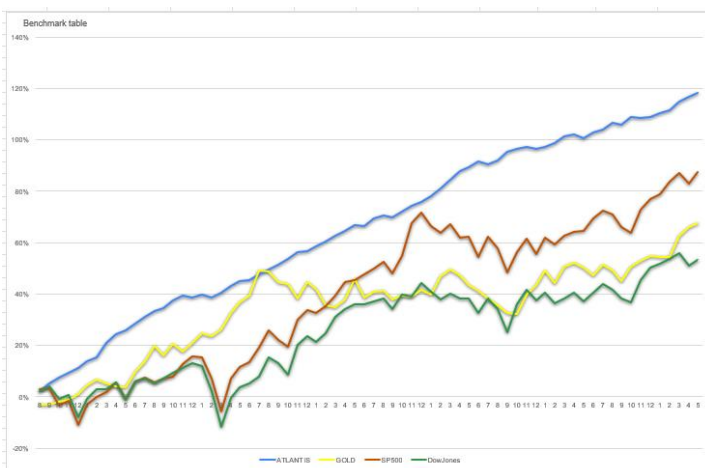
Last month's result	+1,27%
Returns since model live trading	118,11%
Last 12 months return	17,31%
Number of trades during this month	108
Max. drawdown from peak	2,31%
Sharpe ratio	0,87
Profit factor	1,86
Positive trades	78,9%

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 1,27% May 2024. The monetary loosening cycle is set to kick off this month. The European Central Bank (ECB) and the

Bank of Canada (BoC) are expected to cut their rates as soon as next week. Others are set to follow in the coming months: the Bank of England (BoE) in August and the Swiss National Bank (SNB) in September. In contrast, rate cuts by the Federal Reserve (Fed) remain uncertain. This is the key issue. If the Fed is slow to loosen its monetary policy, this will create a gaping interest-rate differential with the rest of the world, something historically synonymous with monetary turbulence. Four main factors explain the euro's appreciation against the dollar: profit taking on the dollar after an excellent first quarter; visibility on the eurozone's monetary policy in the short term; capital inflows that will be recycled in the European equity market in search of undervalued companies; and a little good news on the eurozone manufacturing front. But none of this will last as these are all short-term factors. Above all, economic history teaches us that a wide interest-rate differential has always been a major factor behind currency shifts. With the ECB set to cut rates well before the Fed, everything suggests the euro is bound to weaken. EUR/GBP Inflation in services surprised on the upside in April in the UK. This does not cast doubt on the disinflationary trend but it may lead the BoE to exercise some caution. We think a first rate cut in August is a wiser option than one in June. In any case, the impact on the pair is weak. The announcement of an early general election on 4 July may create a little volatility on sterling without modifying its underlying trend. The Australian dollar is the only G10 currency in which short positions increased last week. The underlying trend on the AUD is still downwards, in our view. Uncertainty about the direction of Australian monetary policy is not helping. The central bank's meeting on 18 June will need watching closely to get a better idea of where interest rates are headed in the months ahead. The market is deeply divided, with some analysts even forecasting a rate hike.

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%	1,27%								9,05%