

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report June 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/>

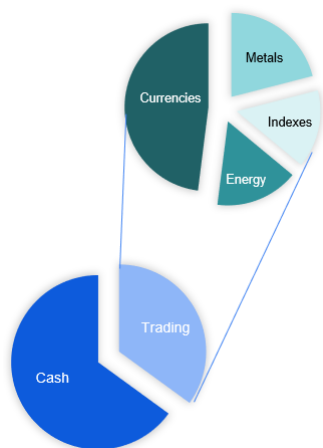
ALTERNATIVE FUND FACTS

| | |
|-----------------------------|-----------------------------|
| Name | Hedge Fund |
| Domicile | Czech rep. |
| Fund size | € 7,9MM |
| 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

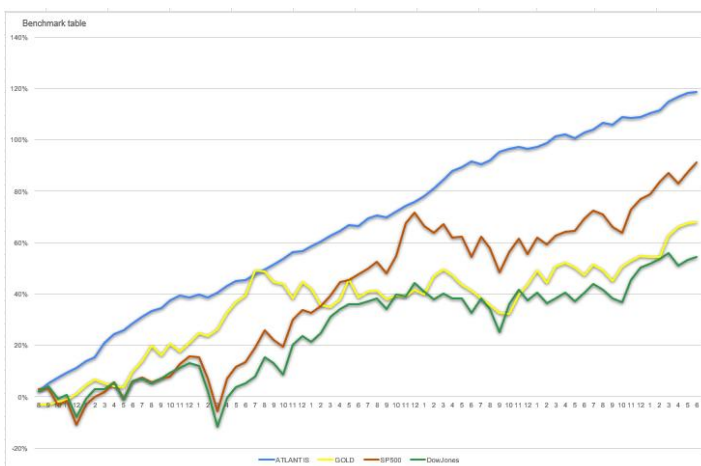
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|------------------------------------|---------|
| Last month's result | +0,38% |
| Returns since model live trading | 118,49% |
| Last 12 months return | 15,55% |
| Number of trades during this month | 114 |
| Max. drawdown from peak | 2,77% |
| Sharpe ratio | 0,86 |
| Profit factor | 1,16 |
| Positive trades | 64,3% |

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 | - |



JUDr. Luboš Žuffa
CEO company

OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded an increase of 0,38% June 2024. One of the most striking developments is the end of the carry trade – a strategy that consists in borrowing in a low-interest-rate currency and investing the money in a high-interest-rate currency. For such a strategy to work, however, two conditions are indispensable: wide divergence between interest rates and low volatility. The interest-rate differential between the principal economies has narrowed sharply and the more uncertain economic and political backdrop has rekindled volatility. We expect it to increase further in the months ahead as the US presidential election approaches. This is usually a fairly favourable market environment for the US dollar. After two years of economic stagnation and a good first quarter of 2024, the eurozone is sliding once again into stagnation. The ECB's rate cut will not change this. What's more, foreign capital inflows in search of undervalued companies in the European market, which for a time boosted the euro, are now leaving the continent. Where are they headed? Into the US, where the economy continues to outperform. A bad surprise on the inflation front in Canada. EUR/CAD No-one was expecting this. The May consumer price index reaccelerated to an annualised 2.9% versus 2.6% forecast. This is very bad news and the Bank of Canada may reflect twice before cutting rates again. It is also fairly negative for the Canadian dollar, in our view. In any case, it could not be a worse reminder that the battle against inflation is not over everywhere. Canada is not the only country in a bad way on the inflation front. Australia has also faced a nasty surprise, to the extent that the Reserve Bank of Australia may raise its policy rate in August. If confirmed, this would be somewhat positive for the Australian dollar. In the long term, however, we are still bullish on the EUR/AUD pair.

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% | 12,86% |
| 2024 | 1,21% | 1,39% | 3,08% | 2,10% | 1,27% | 0,38% | | | | | | | 9,43% |