

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report July 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/>

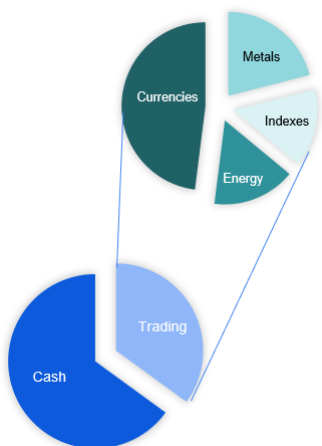
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 8,5MM
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

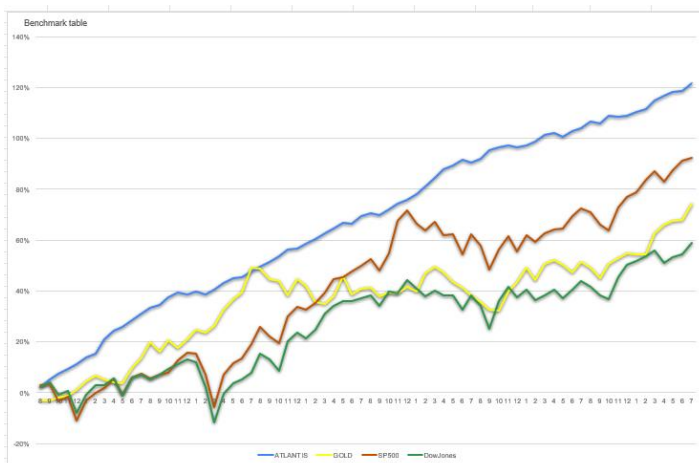
Last month's result	+3,02%
Returns since model live trading	121,51%
Last 12 months return	17,60%
Number of trades during this month	123
Max. drawdown from peak	2,42%
Sharpe ratio	0,88
Profit factor	2,21
Positive trades	85,7%

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 3,02% July 2024. One Summer turbulence. The summer is often conducive to financial panic. This year has been

no exception. Economic momentum is flagging and some fear a US recession. The results reported by the leading listed companies have been poor, reflecting a decline in global consumption. Central banks are creating a few jitters, partly explaining the panic in equity markets. Fortunately, the currency market is a little calmer, aside from JPY pairs. EUR/USD It is now widely accepted that the US Federal Reserve (Fed) will cut its policy rate in September. The only problem with this is that each disappointing statistic released before then could trigger a negative reaction by the market. Investors will inevitably repeat the eternal mantra that the Fed took too long to loosen its monetary policy. We saw a reaction of this type last Friday in the wake of US employment figures. In July, the unemployment rate rose sharply. Looking more closely, however, we noted that this figure was biased by the impact of Hurricane Beryl that hit Texas in early July. In reality, the rise in the unemployment rate reflects temporary layoffs related to this climate event. In a highly febrile market, it is therefore necessary to exercise caution and analyse statistics with a little perspective. In the UK, the Bank of England has kicked off its rate-cutting cycle as expected. It is unlikely to decide to lower its rates at each monetary policy meeting, since there is a considerable risk that inflationary pressures will strengthen by the end of the year and push inflation back just above 2%. Inflation in services also remains a problem, as in many developed countries. It stands at over 5% year-on-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%	2,10%	1,27%	0,38%	3,20%						12,63%