

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report August 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/>

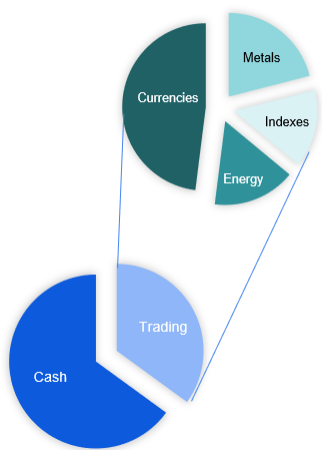
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 9,04MM
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

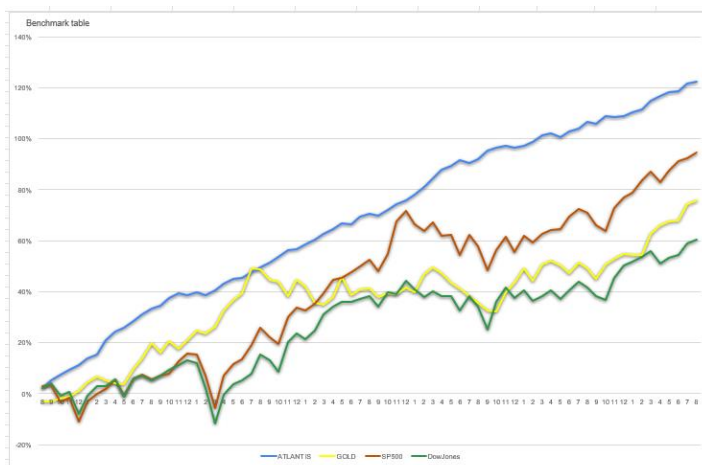
Last month's result	+1,08%
Returns since model live trading	122,59%
Last 12 months return	16,12%
Number of trades during this month	78
Max. drawdown from peak	2,27%
Sharpe ratio	0,88
Profit factor	1,48
Positive trades	78,6%

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	-
LeanHogs	-

OVERVIEW



JUDr. Luboš Žuffa
CEO company

The private algorithmic hedge fund - ATLANTIS recorded an increase of 1,08% August 2024. We are entering autumn, where several known and unknown events await us: the US presidential election, rate cuts by central banks and the direction of the dollar. We know that the US presidential election will in reality have few long-term effects on the currency market. Despite market speculation of a 50 basis point rate cut by the US Federal Reserve (Fed) in September, we forecast a cut of just 25 basis points. Lastly, even though the dollar index has weakened slightly over the past fortnight, we are still in a strong dollar world. In contrast, there are also some unknown unknowns: the trajectory of Chinese growth, abnormally weak liquidity in all market segments, including the currency market, and geopolitical developments in the Middle East. Many credit the improvement in the eurozone's outlook with the appreciation of the single currency. Unfortunately, there has been no real improvement in the economic environment. In reality, the drop in US bond yields linked to receding inflation and monetary loosening by the Fed is primarily responsible for the euro's appreciation.

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%	3,02%	1,08%					13,53%