

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report September

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/>

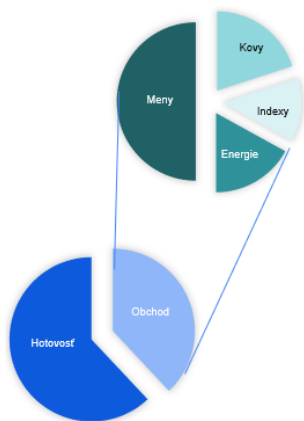
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 9,75MM
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	Vantage, I.B., Lmax
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

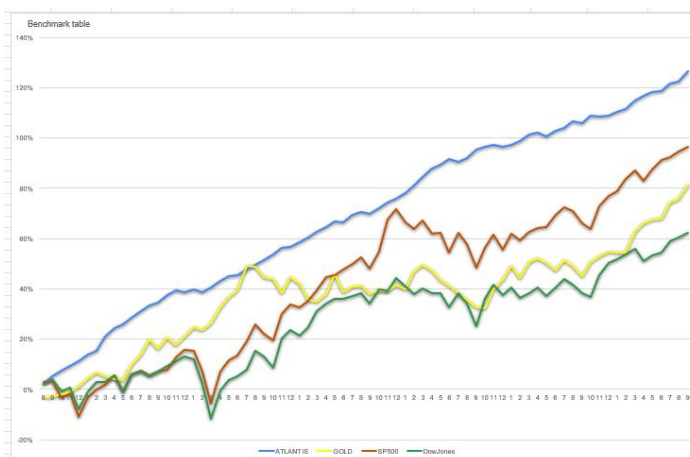
Last month's result	+4,07%
Returns since model live trading	126,66%
Last 12 months return	20,89%
Number of trades during this month	143
Max. drawdown from peak	2,39%
Sharpe ratio	0,89
Profit factor	2,44
Positive trades	87,7%

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	-



JUDr. Luboš Žuffa
CEO company

OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded an increase of 4,07% September 2024. The fund benefited mainly from the introduction of new models that helped it to evaluate market behavior in a better way. Thus, it can be a very interesting evaluation in the near future. Volatility remains contained in the foreign exchange market despite the upcoming US presidential election, concerns about a recession and very weak European data. Nevertheless, there are some fluctuations in the market. This was the case in September for the Chinese yuan. It was even more severely and unexpectedly the case for the Japanese yen at the beginning of August against a backdrop of anaemic volumes. But this may not be true for the Swiss franc, which continues to strengthen against the euro. We do not rule out the possibility that the Swiss central bank could intervene in the market without warning. This is a major risk that is, alas, completely overlooked. German manufacturing sector is at its lowest point since the global lockdown of March 2020. In France, the situation is hardly any better. The Olympic Games effect has completely disappeared. So what has caused the appreciation of the EUR/USD? Following the Fed's rate cut in September, investors are now seeking better returns than those offered by the US bond market, to the particular benefit of assets in euros. GBP/USD In the wake of the monetary policy status quo decided on by the Bank of England in September, sterling reached its highest level against the US dollar since March 2022. As is often the case, the monetary policy differential is a powerful driver of the exchange rate. This clearly favours a sustained appreciation by the GBP/USD pair, probably continuing throughout much of next 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%	3,02%	1,08%	4,07%				17,60%