

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report October

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.atlanticapital.fund/>

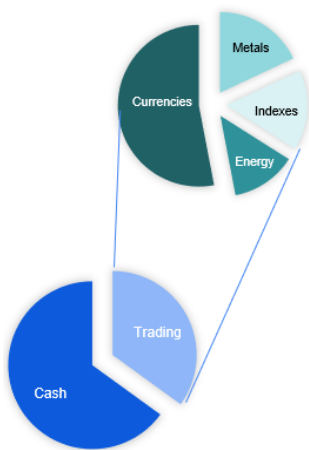
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 10,09MM
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

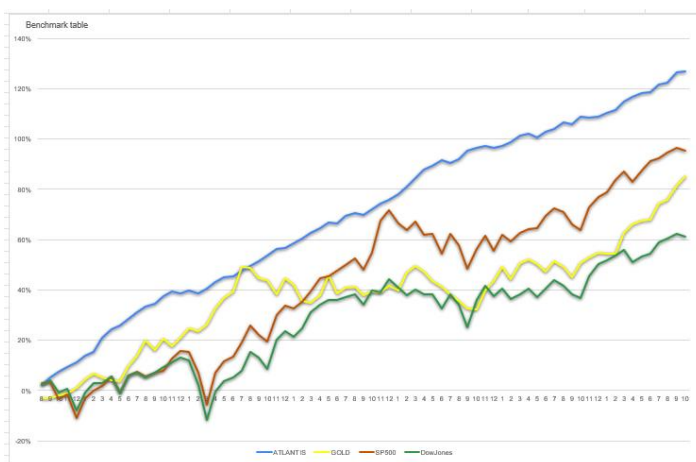
Last month's result	+0,43%
Returns since model live trading	127,09%
Last 12 months return	18,21%
Number of trades during this month	104
Max. drawdown from peak	2,85%
Sharpe ratio	0,89
Profit factor	1,12
Positive trades	65,8%

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 0,43% October 2024. The die is cast. A new Trump era is set to begin. Unsurprisingly, Trump trades are all the rage: on 6 November, the dollar staged its strongest rally since 2020, the euro plunged and Bitcoin hit new records. Rumours are rife on trading floors: some are concerned the Chinese yuan will be devalued amid mounting US protectionism, while others fear a surge in US borrowing rates because of the burgeoning deficit, potentially threatening the dollar's dominance. There is no doubt the euro will be in for a difficult time in the months ahead. The single currency is already suffering from an economy on the verge of recession and an overly restrictive monetary policy. Added to this today is the risk of a trade stand-off between the US and Europe that would most likely result in a defeat for Europe. We forecast a EUR/USD rate of 1.05 over the coming months.

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%	0,43%			18,03%