

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report November

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/>

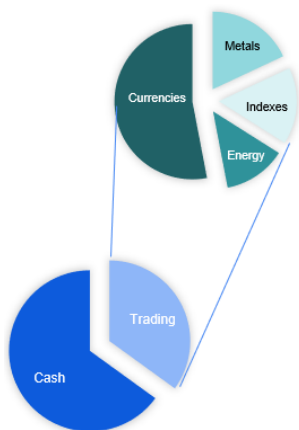
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 10,20MM
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

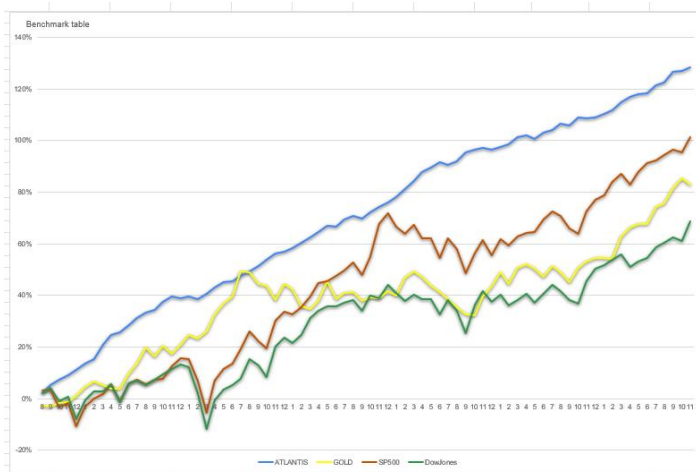
ALTERNATIVE FUND STATISTICS

Last month's result	+1,15%
Returns since model live trading	128,24%
Last 12 months return	19,72%
Number of trades during this month	94
Max. drawdown from peak	2,29%
Sharpe ratio	0,89
Profit factor	1,38
Positive trades	76,4%

FUND ALLOCATION



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 1,15% November 2024. Currency markets have been very volatile in recent days. The South Korean won fell to a two-year low against the dollar following the imposition of martial law in South Korea. China's June continued its slow decline against the dollar (-5% over two months). It is a sign that the trade war will also have consequences on currency markets. EUR/USD The financial attractiveness of the USA is increasing to the detriment of the eurozone. Against the backdrop of political risk, funds are flowing out of European assets, especially French assets, and are being redirected to purchases of American assets. This trend may continue in the coming months. There is no further need to find out the explanation for the recent depreciation of the euro. I think a downside for the pair to around .0350 from a medium-term perspective is one. EUR/GBP The United Kingdom is forecast to see the strongest growth in Western Europe in the 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%	12,86%
2024	1,21%	1,39%	3,08%	2,10%	1,27%	0,38%	3,02%	1,08%	4,07%	0,43%	1,15%		19,18%

Our goal is to achieve returns above the market average on a long-term basis and with low portfolio volatility.