

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report December

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.atlanticcapital.fund/>

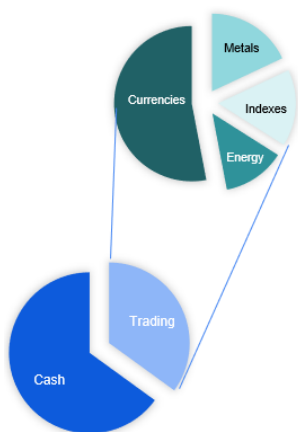
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 10,29MM
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

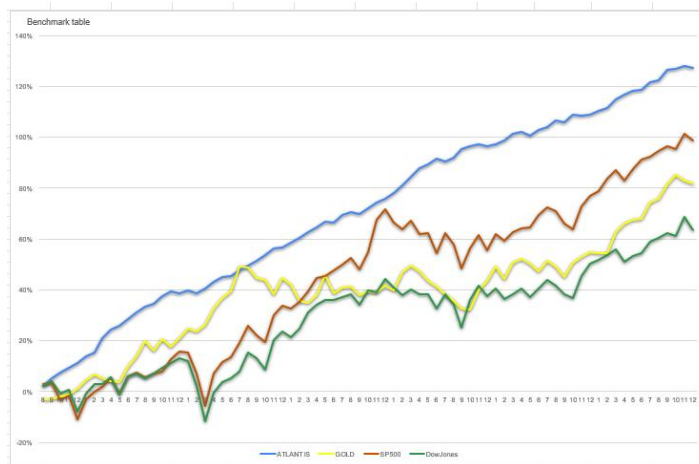
Last month's result	-0,96%
Returns since model live trading	127,28%
Last 12 months return	18,22%
Number of trades during this month	108
Max. drawdown from peak	3,47%
Sharpe ratio	0,81
Profit factor	0,55
Positive trades	60,3%

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 a decline of -0,96% December 2024. It has been an excellent start to the year for the US dollar. The US currency has got off to a running start this year, buoyed by America's economic hegemony. The figures speak for themselves. The US represents just 4% of the world's population but 25% of global GDP, 31% of global household wealth, 46% of global investment in venture capital, 65% of the world's stockmarket capitalisation and even 75% of the benchmark global index: the MSCI World Index (a 55-year high). All this fuels the US dollar's attractiveness. This looks set to be a difficult year for the eurozone. The EUR/USD hit a two-year low at the start of the month and it could fall further in the short term. This is not a surprise for anyone. The euro's depreciation is a sign of the monetary union's inexorable economic and financial distancing from the US. On the other side of the Atlantic, growth is forecast to exceed its potential at around 2% in 2025 after reaching 2.5% in 2024. The eurozone will grow by 1% at best this year. This figure may be revised down in view of the German recession and French political turmoil that is set to be a drag on consumer spending and investment in the country. And Europe is also struggling to stand out in terms of the yield on financial assets.

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%	1,15%	-0,96%	18,22%