ATLANTIS trading portfolio

ATLANTIS CAPITALGROUP

ALGORITHMIC HEDGE FUND report January 2025

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/

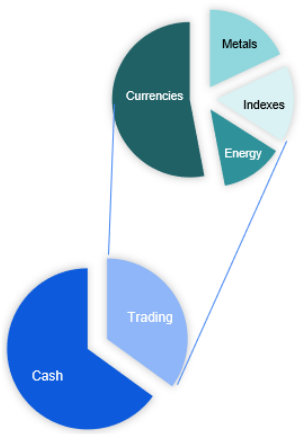
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 10,40MM
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	+1,10%
Returns since model live trading	128,38%
Last 12 months return	18,11%
Number of trades during this month	105
Max. drawdown from peak	2,34%
Sharpe ratio	0,89
Profit factor	1,42
Positive trades	77,1%

FUND ALLOCATION



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

PERFORMANCE CHART

JUDr. Ľuboš Žuffa

CEO company

OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded an increase of +1,10% January 2025. Difficult month for the dollar. The start of the year was complicated for the dollar index. In the week ending 26 January, the dollar staged its biggest weekly fall since November 2023. The reason: investors had massively bet on an appreciation of the dollar because of Trump's victory and, after a strong rally, they took profits. Added to this was an outflow from US equities, especially technology stocks, which tended to drive down the greenback. Will this depreciation continue? If the dollar follows the same trend as in Trump's first term, a fresh appreciation may be in the offing in February. The return of the trade war means a fall in the euro. Forex traders are expecting a complex tug-of-war between Washington and Brussels. It's a matter of weeks. European negotiators have already compiled a list of American goods that they could buy in larger quantities, which could rebalance the trade balance between the eurozone and the United States somewhat. It would also be a public victory for Donald Trump without necessarily entailing a high financial cost for the monetary union. It's an intelligent strategy.

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	-

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%
2025	1,10%												1,10%

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