

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report February 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/>

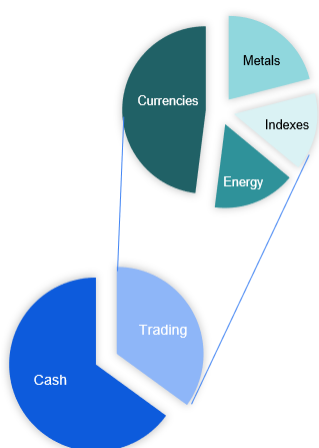
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 10,53MM
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

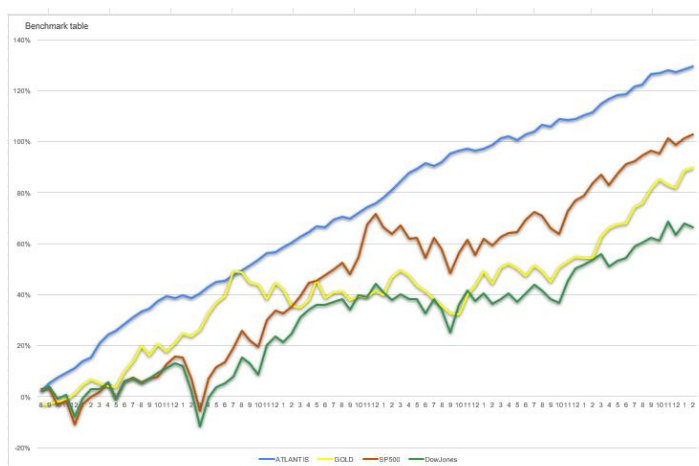
Last month's result	+1,28%
Returns since model live trading	129,66%
Last 12 months return	18%
Number of trades during this month	106
Max. drawdown from peak	2,41%
Sharpe ratio	0,76
Profit factor	1,47
Positive trades	79,1%

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. Luboš Žuffa
CEO company

OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded an increase of +1,28% February 2025. February saw increased volatility and uncertainty in the stock markets. In the United States, inflation slowed down less than expected, raising concerns among investors. U.S. President Donald Trump imposed new tariffs on steel and aluminum imports from Canada, Mexico, and China, contributing to a decline in stock indices. The Dow Jones Industrial Average dropped nearly 900 points (-2.08%), while the Nasdaq Composite recorded its worst day since September 2022, falling 4% to 17,468.33 points. The broader S&P 500 index declined 2.69% to 5,614.56 points, reaching its lowest level since September last year. These developments raised fears of a possible recession, further pressuring stock markets. Additionally, according to the so-called "Rule of Twenty", which sums up the price-to-earnings (P/E) ratio and inflation, U.S. stocks appeared overvalued. The forward P/E ratio of the S&P 500 was around 22, while year-over-year inflation in January stood at 3%, bringing the total to 25, which exceeds the recommended threshold of 20. Overall, February 2025 brought increased volatility to the stock markets, influenced by geopolitical events and macroeconomic factors, leading to investor caution and a decline in major stock indices.

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	-

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%	1,28%											2,38%