

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report March 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/>

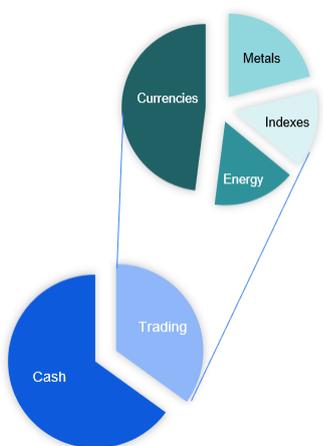
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 10,57MM
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	+0,41%
Returns since model live trading	130,07%
Last 12 months return	15.33%
Number of trades during this month	113
Max. drawdown from peak	1,76%
Sharpe ratio	0,78
Profit factor	1,21
Positive trades	63,4%

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

Mini- NASDAQ	-
SoyBean	-



OVERVIEW

JUDr. Luboš Žuffa
CEO company

The private algorithmic hedge fund - ATLANTIS recorded an increase of +0,41% March 2025. In the end, Donald Trump's return has not gone hand-in-hand with a stockmarket rally. Quite the opposite. US equities have entered a correction phase. European stocks are proving somewhat resilient. But for how long? In the foreign exchange markets is currently taking place in Asia with a plunge in several local currencies, including the Indonesian rupiah and the Indian rupee. No devaluation of the Chinese yuan has materialised to date, but some analysts fear this will happen if the Sino-American trade war intensifies. In this context of high volatility, the euro is resilient. In the currency market, the euro continues to be structurally supported by capital inflows into European equities. The performance differential between European and US stocks reached record levels in the first quarter. Be aware, however, that money will start flowing back sooner or later into US equities, which have now become affordable. This could happen as soon as the second quarter, putting downward pressure on the euro. The euro's resilience should therefore be treated with caution, as it is probably not sustainable. Note that US monetary policy is likely to remain on stand-by for the time being. The money market estimates the probability of a rate cut in May at just 10%.

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%	0,41%										2,79%