

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report May 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/>

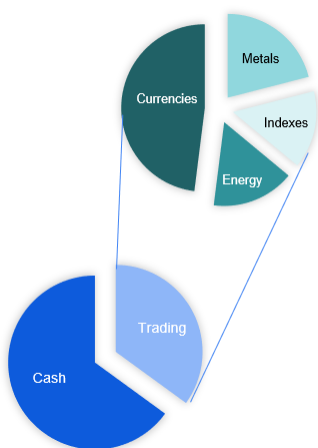
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 11,24MM
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

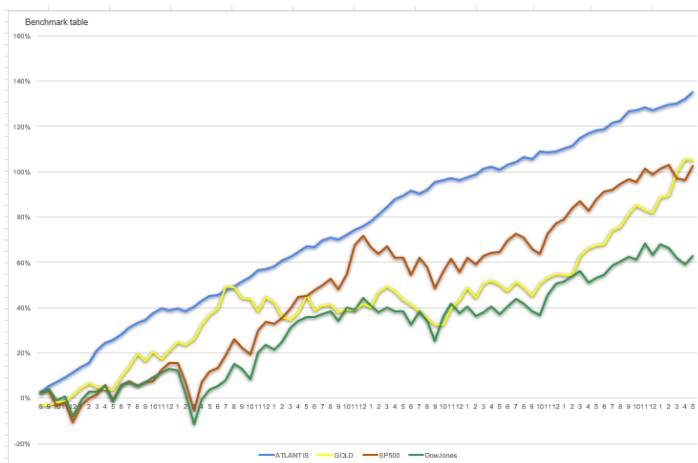
Last month's result	+2,85%
Returns since model live trading	135,24%
Last 12 months return	17,13%
Number of trades during this month	131
Max. drawdown from peak	2,37%
Sharpe ratio	0,51
Profit factor	2,29
Positive trades	87,3%

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

Mini- NASDAQ	-
SoyBean	-

OVERVIEW



JUDr. Luboš Zúffla
CEO company

The private algorithmic hedge fund - ATLANTIS recorded an increase of +2,85% May 2025. In May 2025, global stock and currency markets were in a period of increased volatility, influenced by geopolitical tensions, trade wars and the monetary policies of major central banks. Stock markets: Stabilization after a sharp decline in April. After a slump in April following the introduction of new tariffs by US President Donald Trump, stock markets stabilized in May. However, they remained under pressure. The US stock market, represented by the S&P 500 index, recorded a slight increase of 5.34% in May and closed at USD 598.39. Currency markets showed interesting trends in May. The US dollar weakened against most major currencies, with Wall Street analysts predicting further declines due to trade wars and political uncertainty. However, some experts warned of a possible surprise if there were positive economic data or changes in policy. Conversely, the Swiss franc strengthened by almost 11% against the dollar, raising concerns about negative interest rates. The Swiss National Bank has been considering reintroducing negative interest rates to prevent damage to exports and economic stability. The euro has seen growing interest as an alternative reserve currency. Analysts have estimated that increasing the euro's share of global reserves from 20% to 28% could lead to an inflow of up to \$1 trillion into euro-denominated assets. This trend could support demand for European government bonds, but could also cause an unwelcome strengthening of the euro. June 2025 is expected to see a continuation of the trends from May. Equity markets could face pressure due to high valuations and potential negative economic data. Currency markets are likely to be influenced by central bank decisions, especially for the Swiss franc and the euro.

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%	2,32%	2,85%								7,96%