

# ATLANTIS

## trading portfolio



### BALANCED ALPHA HEDGE FUND report February 2026

Balanced Alpha Hedge Fund has a defined investment strategy, portfolio structure and risk management system. The fund is built as market neutral with the aim of achieving positive performance in various market conditions through a combination of long and short positions. The fund currently has an implemented risk management framework based on mathematical and statistical models and has functional trading systems using a combination of manual and systematic trading. The fund's portfolio is designed to be diversified, with approximately 50% of assets allocated to hedged securities and the remaining part flexibly directed according to current market conditions, mainly to precious metals, equity, stock indices and energy commodities. Trading takes place on regulated and highly liquid spot and derivative markets with a daily frequency of trade execution. The fund is set up to gradually deploy capital in accordance with internal risk management rules and current market conditions. The fund's objective is to achieve long-term absolute returns while maintaining a conservative approach to capital preservation and low correlation with traditional financial markets. For more details you can watch our current performance here: <https://www.atlantiscapital.fund/>

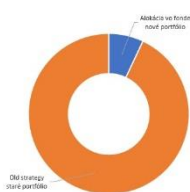
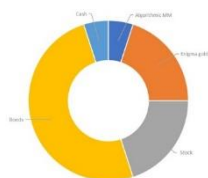
#### ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 9,58MM
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

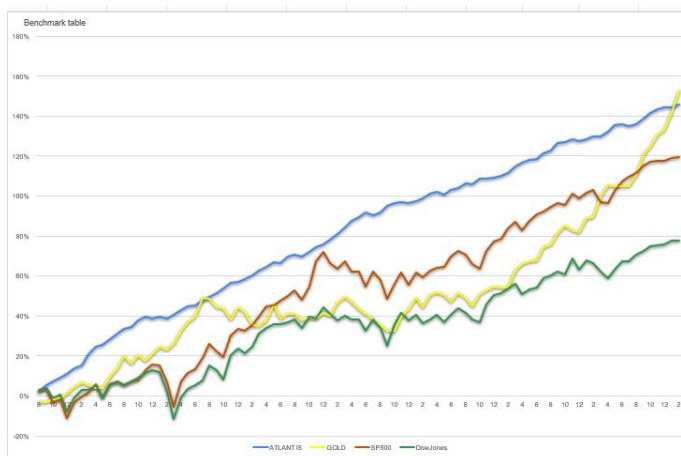
Last month's result	1,31%
Returns since model live trading	145,86%
Last 12 months return	16,02%
Number of trades during this month	108
Max. drawdown from peak	3,74%
Sharpe ratio	0,49
Profit factor	1,52
Positive trades	73,4%

#### 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

Kcw CBT	-
LeanHogs	-



#### OVERVIEW

JUDr. Luboš Žuffa  
CEO company

Balanced Alpha Hedge Fund - ATLANTIS recorded an increase of +1,31% February 2026. In February, financial markets moved within an environment of moderate optimism, while investors remained cautious about the future path of the global economy and monetary policy. Equity markets across several regions recorded gradual gains, supported by more stable macroeconomic data and the continued resilience of corporate earnings. U.S. indices benefited mainly from the technology and services sectors, while European equities reacted to signs of gradual improvement in the industrial sector and a somewhat more stable economic outlook. In currency markets, investor attention was primarily focused on expectations regarding the next steps of central banks. The U.S. dollar showed a slight tendency to strengthen as markets reassessed the timing of potential monetary policy easing in the United States. Overall, February brought a relatively stable market environment in which investors continued to approach capital allocation selectively, with an emphasis on balancing risk and return within their portfolios. The fund is currently transforming its portfolio into a new, more efficient portfolio. 7% has been transferred in recent months, and the entire transformation process is estimated to take 6 to 9 months.

#### 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%	0,63%	-0,81%	0,80%	3,12%	2,38%	2,14%	0,71%	16,93%
2026	0,34%	1,31%											1,65%