ATLANTIS trading portfolio

ATLANTIS CAPITALGROUP

BALANCED ALPHA HEDGE FUND report May 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/

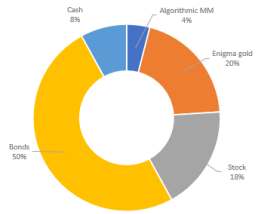
ALTERNATIVE FUND FACTS

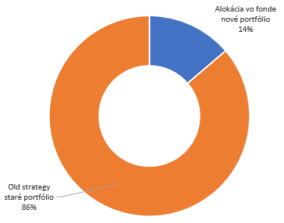
Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 12,2MM
Fund currency	EUR
Liquidity	Monthly
Lock-up period	None
Recommended investment term	6+ months
High watermark	Yes
Management company	Atlantis Capital CZ
Regulator	ČNB, Praha
Broker	Vantage,I.B.,Lmax
Management fee	0,1% monthly
Subscription fee	1,75%
Success fee	25%
Redemption fee	0%
Target annual returns	15% - 30% p.a.
Strategy	Alghos

ALTERNATIVE FUND STATISTICS

Last month's result	2,08%
Returns since model live trading	152,41%
Last 12 months return	17,18%
Number of trades during this month	125
Max. drawdown from peak	4,21%
Sharpe ratio	0,49
Profit factor	1,93
Positive trades	81,3%

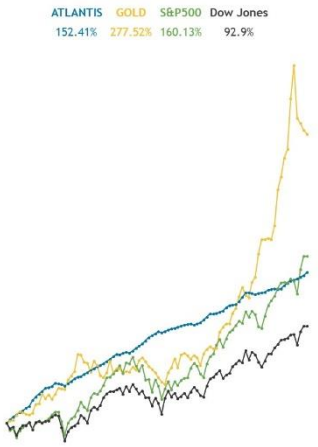
FUND ALLOCATION





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

PERFORMANCE CHART



JUDr. Ľuboš Žuffa

CEO company

OVERVIEW

Balanced Alpha Hedge Fund - ATLANTIS recorded an increase of +2,08% May 2026. In May, financial markets were characterized by a gradual improvement in sentiment as investors gained greater confidence in the economic outlook and the trajectory of inflation. Equity markets across most major regions continued to advance, supported by favorable corporate earnings and expectations that central banks would continue gradually easing monetary policy during the second half of the year. The technology and communication sectors once again led market performance, while more defensive industries delivered steadier but more moderate gains. European equities benefited from improving business confidence and signs of stabilization in industrial activity. In currency markets, attention remained focused on the differences in monetary policy among major central banks. The U.S. dollar traded without a pronounced trend throughout the month, as positive economic data were balanced by expectations of future interest rate cuts. The euro maintained a stable position against major global currencies, and volatility in foreign exchange markets remained relatively low. Overall, May provided a constructive market environment in which investors gradually increased their willingness to take on risk while remaining disciplined in portfolio management and attentive to the macroeconomic factors likely to shape market direction in the months ahead.

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%	1,28%	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%	1,63%	2,85%	2,08%								8,21%

The Company Atlantis Capital CZ osoba rizikového kapitálu s.r.o. so with the registered address at Jeremiášova 2722 / 2a,Stodůlky, 155 00 Prague 5, Czech Republic, Registration Identification Number: 079 61 570, established in accordance with Article 15 of Act no. 240/2015 about Investment Companies and Investment Funds (zákon o investičních společnostech a investičních fondech) "ZISIF". Company is registered in the list of "ZIFIS 15 companies" maintained by the Czech National Bank pursuant to Article 596 (f) of ZISIF. The Company is not a subject to supervision by the Czech National Bank. This document is solely addressed to the qualified investors as defined in Article 272 par. 1 letter i) ZISIF. The information included in this document is not audited. The profits made in the past are not guaranteed.