

# Newsletter July 2024

July 2024

▲ +3,02 %

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. We rely on an attractive return-to-risk ratio and stability.

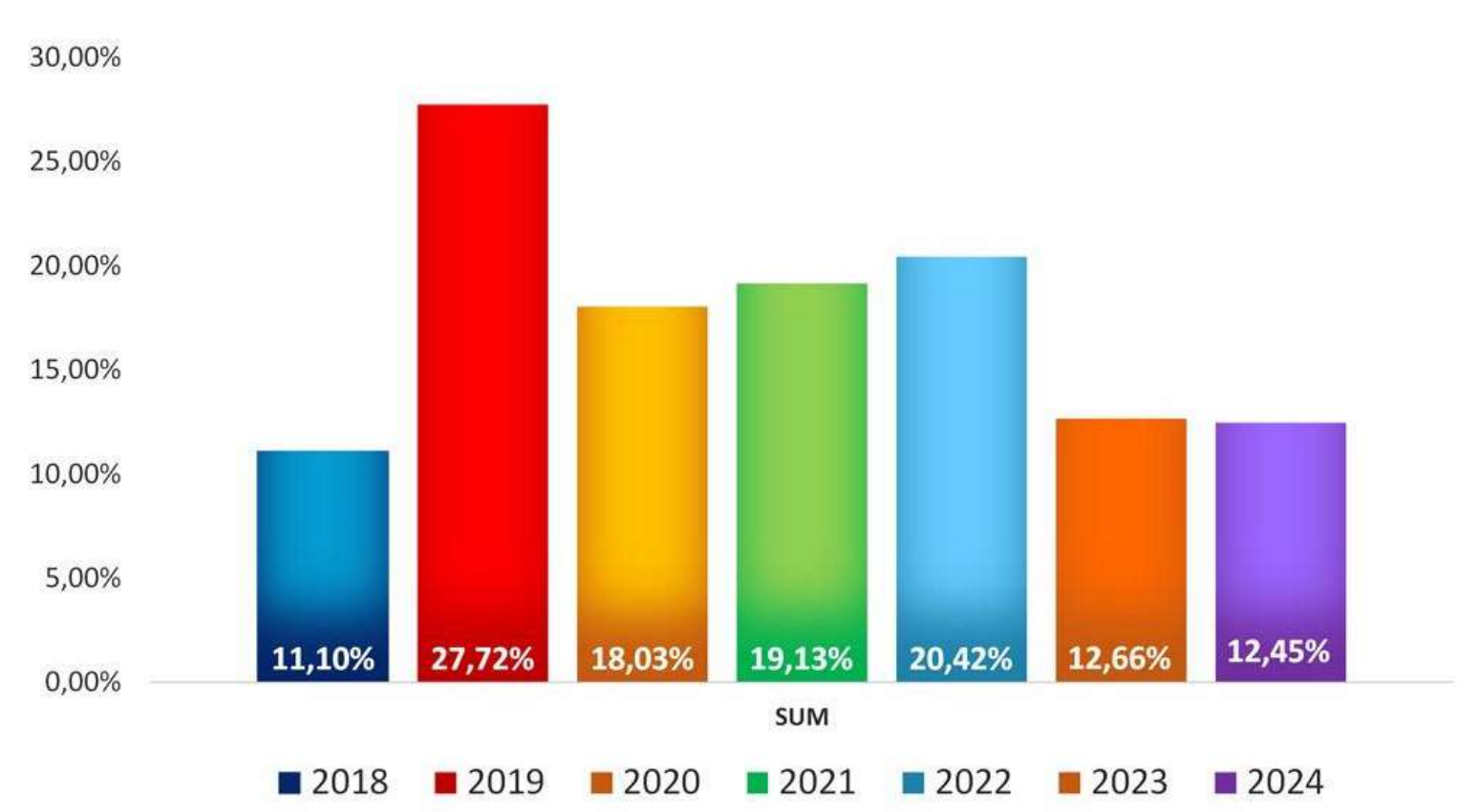
## Hedge fund

### FUND STATISTICS

Last month's result	Max. drawdown from peak
<b>+ 3,02 %</b>	<b>2,42 %</b>
Returns since model live trading	Sharpe ratio
<b>▲ +121,51 %</b>	<b>0,88</b>
Last 12 months return	Profit factor
<b>▲ +17,42 %</b>	<b>2,21</b>
Number of trades during this month	Positive trades
<b>123</b>	<b>85,7 %</b>

## HEDGE FUND

JULY 2024



## 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 %						12,45 %

## Cooperation with TA3 television

Our CEO Atlantis Capital Group Dr. Luboš Žuffa has proven that he is an expert in finance and investments. Based on this, TA3 television has decided to cooperate with him in the next period, until 2025. You will see him in the shows Investujeme, Finance+ and he will also appear as a speaker at conferences organized by TA3 television.

The next time you will be able to see him is in September, we will inform you about the exact date on social networks.

