

Newsletter September 2024

September 2024 ▲ **+4,07 %**

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.

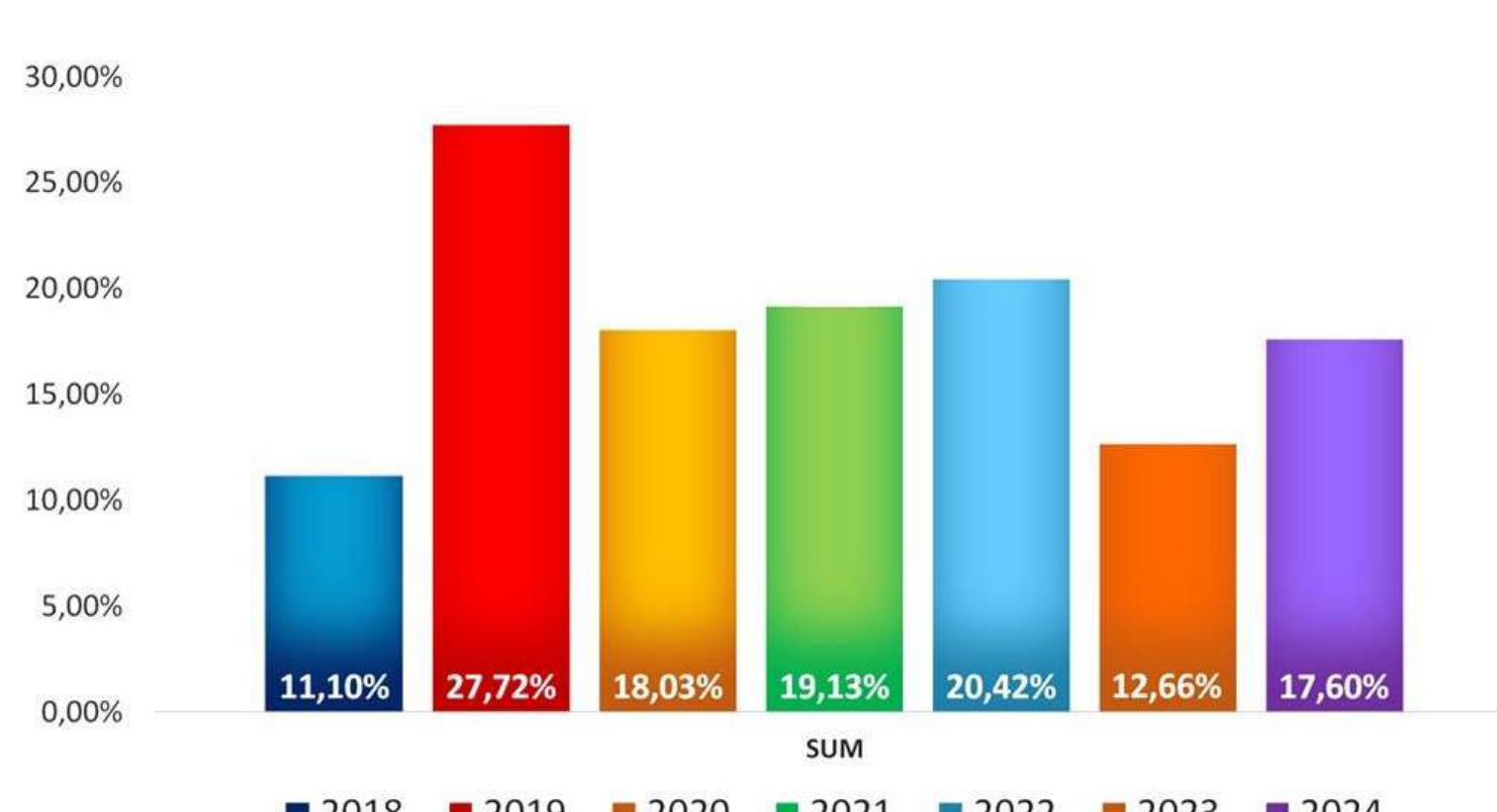
Hedge fund

FUND STATISTICS

| | |
|------------------------------------|-------------------------|
| Last month's result | Max. drawdown from peak |
| + 4,07 % | 2,39 % |
| Returns since model live trading | Sharpe ratio |
| ▲ +126,66 % | 0,89 |
| Last 12 months return | Profit factor |
| ▲ +20,89 % | 2,44 |
| Number of trades during this month | Positive trades |
| 143 | 87,7 % |

HEDGE FUND

SEPTEMBER 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 % | 1,08 % | 4,07 % | | | | 17,60 % |

CEO of Atlantis Capital Group JUDr. Ľuboš Žuffa, appeared in the program Economy+ on ta3.

In the show, he commented on the topic of the current situation on the stock market. You could see the show on September 24, 2024, in a repeat case, and if you missed it by chance, you can watch it on the link: <https://www.ta3.com/relacia/959329/burzy-lamu-rekordy-ako-to-vyuzit>



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