

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report DECEMBER 2021

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/>

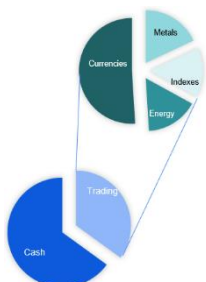
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 4,14 MM
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	ACY, IC Market, Pepperstone
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

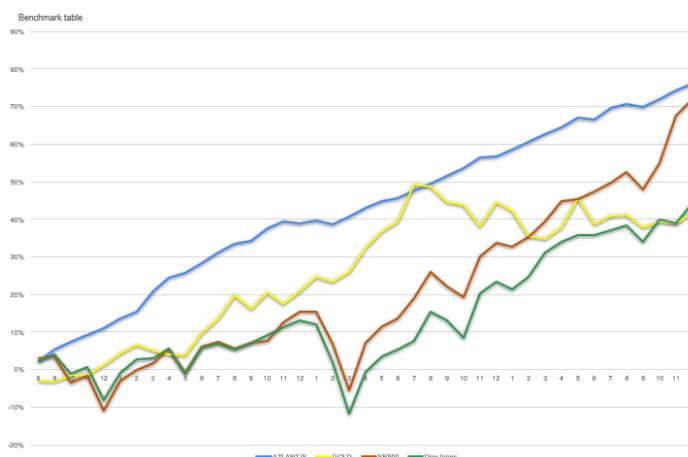
Last month's result	1,63%
Returns since model live trading	+75,98%
Last 12 months return	+19,13%
Number of trades during this month	97
Max. drawdown from peak	2,87%
Sharpe ratio	0,71
Profit factor	2,07%
Positive trades	76,8%

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. Luboš Žuffa
CEO company

OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded an increase of 1,63% in December 2021. All major US equity indices closed lower on the final trading day of 2021, while the majority of APAC and European markets were closed in observance of the New Year's holiday. US government bonds closed almost flat on the day. CDX-NA and European iTraxx closed almost unchanged across IG and high yield. Natural gas, copper, silver, and gold closed higher, while the US dollar and oil were lower on the day. The money market is expecting that the Bank of England will have to raise its key rate again in 2022 to curb inflationary pressures. In December, it had increased its rate to 0.25% versus 0.10% previously. Inflation rebounded to 5.1% in November. The figure for December has not yet been released, but it is expected to be disastrous. Energy prices have reached record highs. The central bank is expecting inflation to continue to rise to a peak of 6% in April. In October, the Bank of Canada ended its exceptional asset purchase programme to counter the pandemic (also known as QE). The market is now anticipating an upcoming rate hike. Investors believe there is a 50% chance that the first rate hike will come during January's meeting, with all of them believing there will be a rate hike in March. The Bank of Canada's monetary tightening could be faster than the US Federal Reserve's, which will also have implications for the USD/CAD pair. Over the last year, the euro has tended to depreciate against the CNH. Beijing's economic targets are different for 2022. The priority is to support economic activity, and the easiest way to do so is to stimulate the export sector. One of the main elements for achieving this is a weak currency. We expect the EUR/CNH to appreciate substantially in the coming weeks and months. In addition, the authorities have taken a number of recent measures to support growth, notably by asking banks to lend to real estate players again. All of this points to an influx of liquidity into the Chinese economy in 2022.

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%