

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report JANUARY 2022

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	€ 4,23 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

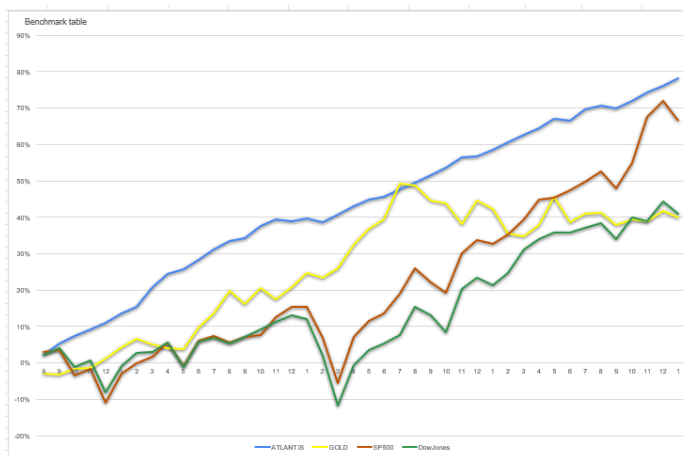
Last month's result	2,17%
Returns since model live trading	+78,15%
Last 12 months return	+16,96%
Number of trades during this month	157
Max. drawdown from peak	3,63%
Sharpe ratio	0,70
Profit factor	2,23%
Positive trades	78,2%

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	-
Lean Hogs	-



JUDr. Luboš Žuffa
CEO company

OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded an increase of 2,17% in January 2022. EUR/USD The US Federal Reserve meeting caused considerable turmoil. Analysts are now expecting five rate hikes this year in the US. This will support the US dollar against a myriad of currencies and especially against the euro. It noted that inflation is higher than expected, which should lead to an upward revision of inflation forecasts next March. It has not ruled out a first rate hike in 2022 as well. Volatility in the EUR/USD pair jumped in the wake of this. As expected, the Bank of England raised its key interest rate from 0.25% to 0.50%. This is our scenario for the EUR/GBP in the coming months. We expect two more rate hikes by the end of the summer: in May and August. Each time, we expect an increase of around 25 basis points. The EUR/CHF was almost flat in January (+0.80%). The steep drop in the pair has been halted for the moment. This is probably the result of increased interventions by the Swiss National Bank on the foreign exchange market. According to our estimates, the central bank spent CHF 1.86 billion in the first week of January to limit the rise in the CHF. Instead, we expect the pair to stabilise in the immediate future between 1.03 and 1.04. In the medium term, the CAD continues to be supported by the sharp rise in the price of a barrel of oil and by the prospect of an upcoming increase in the Bank of Canada's key rate. The money market is now pricing in a rate hike as early as March (around 25 basis points). The pair see-sawed for much of January. However, it ended up significantly on a monthly basis (+1.39%). It is likely that a rate hike will occur more quickly in Australia (as early as this year) than in the Eurozone. Going forward, this should favour the Australian dollar relative to the single European currency. EUR/CNH After reaching a monthly high of 7 2974, it fell sharply, then rose again thanks to a meeting of the European Central Bank. In the medium term, we still expect the CNH exchange rate to decline, which would enable China to support its export industry quickly and at a lower cost.

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%												2,17%