

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report FEBRUARY 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/>

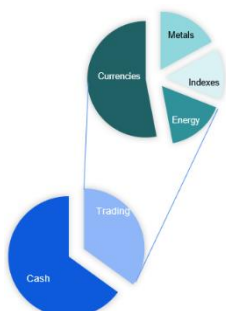
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 5,49 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	3,06%
Returns since model live trading	+81,21%
Last 12 months return	+13,90%
Number of trades during this month	171
Max. drawdown from peak	4,23%
Sharpe ratio	0,73
Profit factor	2,51%
Positive trades	80,3%

FUND ALLOCATION



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

PERFORMANCE CHART



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	-



JUDr. Luboš Žuffa
CEO company

OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded an increase of 3,06% in February 2022. The rise in geopolitical risk, linked to the war in Ukraine, has led to depreciation of the euro almost across the board in recent weeks. Despite the strong rebound in inflation in the Eurozone in recent months, the European Central Bank is expected to maintain its accommodative monetary policy in the short term. Next week, it should focus in particular on the impact of the war on inflation and growth and the consequences for financial stability. The fall of the euro against the Swiss franc was massive: a drop of almost 400 points in the space of a month. The depreciation of the euro has accelerated in recent sessions due to the announcement of significant economic and financial sanctions against Russia following the invasion of Ukraine. The war in Ukraine has led to a surge in energy commodity prices: +24% for Brent and WTI prices over one month. The \$100 mark has been blithely breached for oil in recent sessions. Analysts anticipate that the increase could be at least \$125. Added to this is the fact that the Bank of Canada (BoC) is normalising its monetary policy much more quickly than the European Central Bank. Against this backdrop, the upward trend of the CAD against the EUR continues. In the space of a month, the euro has depreciated by 3.43% against the Australian dollar. This is certainly just the beginning. The AUD has benefited fully from the rise in commodity prices since the start of the conflict. Compared to the Eurozone, which is directly exposed to Russia (because of hydrocarbon imports among other things), the Australian economy is rather resilient. The euro is falling against almost all other currencies. Until the situation on the Ukrainian front calms down, the euro is likely to fall further. This is also confirmed by technical analysis.

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%											5,23%