

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report MARCH 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/>

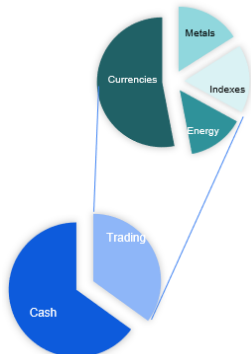
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 5,66 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	3,14%
Returns since model live trading	+84,35%
Last 12 months return	+10,76%
Number of trades during this month	178
Max. drawdown from peak	4,27%
Sharpe ratio	0,75
Profit factor	2,55%
Positive trades	80,9%

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 3,14% in March 2022. The central theme for the pair EUR/USD remains the development of inflation and monetary policy. For the time being, the European Central Bank seems reluctant to normalise its monetary policy faster than expected despite the rebound in inflation (5.8% in February in the euro zone). Conversely, the US Federal Reserve is preparing the foreign exchange market for a 50 basis point rate hike at the beginning of May, after an initial 25 basis point increase in March. Inflation in the US is well above that of the euro area, at 7.9% in February. This certainly explains the rush of the US central bank. The euro showed a solid upward trend against the pound sterling in March. A sustained breach of the psychological 0.85 zone will be required to hope for a continuation of the rise. The British central bank is facing a complicated macroeconomic situation: soaring inflation (expected to be around 8% in the coming months) and clear signs of economic slowdown. Further rate hikes are likely. The euro recovered against the Swiss franc in March. Two factors explain this: the decrease in risk aversion linked to the war in Ukraine and the interventions of the Swiss National Bank to limit the appreciation of the Swiss franc. Swiss inflation was 2.2% in February, compared to 5.8% in the euro area over the same period. The continued decline of the euro against the Australian dollar in recent months is quite impressive. This was due to both market expectations of a first rate hike by the Reserve Bank of Australia (probably in the summer) and rising commodity prices. Both factors are expected to continue in the short to medium term. In March, the EUR/CNH pair was almost stable (-0.07%). We believe that the Chinese authorities are desperate to maintain a stable exchange rate for their currency and that, for the time being, a EUR/CNH pair around 7.00 seems to suit them. From an economic point of view, the situation is deteriorating rapidly in China (as indicated by the contraction of the latest PMI indicators). The war in Ukraine and, especially, the costly zero Covid policy implemented by Beijing (which is starting to be challenged internally) will certainly prevent the Chinese economy from growing as much as expected this year.

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	-

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%										8,37%