

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report APRIL 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/>

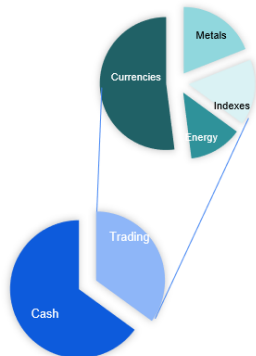
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 5,85 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	3,40%
Returns since model live trading	+87,75%
Last 12 months return	+23,23%
Number of trades during this month	191
Max. drawdown from peak	4,86%
Sharpe ratio	0,77
Profit factor	2,61%
Positive trades	81,1%

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	-

OVERVIEW



JUDr. Luboš Žuffa
CEO company

The private algorithmic hedge fund - ATLANTIS recorded an increase of 3,40% in April 2022. We are actually witnessing a collapse of the euro against the US dollar. Foreign exchange market operators believe, that the euro zone will be hit harder than the United States in economic terms by the inflationary problem and the war in Ukraine. In the short term, all indications are that the euro's decline will continue. In the longer term, the Chinese recovery could have a positive impact on the euro exchange rate. But it will certainly be several months before this is reflected in prices. For several months, foreign exchange market operators had expected the euro to depreciate against the British currency in the medium term. The Canadian dollar exchange rate continues to be supported by the combination of a central bank in Canada that has clearly opted for a rate hike strategy, and continued high commodity prices. It should be noted that in recent days, commodity prices have fallen back slightly due to the drop in Chinese demand (40% of the Chinese economy is in lockdown). We are seeing a process of generalized weakening of the Japanese yen (also noticeable against the US dollar and the Australian dollar, for example). The monetary policy differential (the Bank of Japan remains accommodating, unlike all other central banks) largely explains the depreciation of the Japanese yen. There is little doubt that the Bank of Japan will keep its monetary policy unchanged for most of this year.

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%									11,77%