

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report MAY 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/>

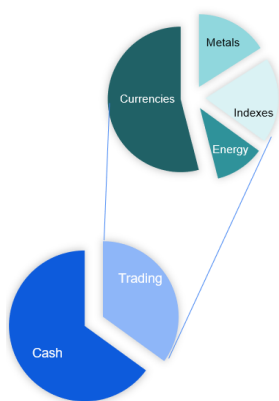
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 5,95 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	1,76%
Returns since model live trading	+89,51%
Last 12 months return	+22,56%
Number of trades during this month	171
Max. drawdown from peak	3,93%
Sharpe ratio	0,79
Profit factor	2,17%
Positive trades	79,3%

FUND ALLOCATION



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

PERFORMANCE CHART



JUDr. Luboš Žuffa
CEO company

OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded an increase of 1,76% in May 2022. The month of May was marked by two major trends. The first was the widespread decline of the US dollar against the currencies of the G10 (the world's largest economies) from mid-May. This was mainly due to an overall improvement in risk appetite and a tightening of short-term rates in the bond market. We doubt that the dollar's decline will last. There are too many anxiety-provoking factors in the currency market at the moment. The dollar will recover in the short term. The second was the rise in the euro from mid-May. This was due to the European Central Bank's (ECB) insistence that it will raise rates quickly to counter inflation. A massive and sustained rate hike will be required if we want the euro to trend upwards over the medium term. We don't think this is going to happen. In the longer term, we remain convinced that we have entered a strong dollar world (due to recession risks, for example). It is therefore unlikely that the EUR/USD currency pair will be anchored above 1.10 in the coming months. Instead, we see the pair close to 1.05-1.07. The rise in EUR/CAD started in mid-May (similar scenario for EUR/USD). This was mainly due to the increase in risk appetite (which favours the single currency) and, above all, to the prospect of rapid monetary tightening in the eurozone (as of July). But the upwards trend could be short-lived. The Bank of Canada (BoC) will also tighten financial conditions significantly. A 50 basis point increase occurred this week. More will certainly come in the short term in order to slow down inflation which is peaking at a 30 year high. China is in a complex economic situation. The country has initiated a policy of supporting the economy (through a number of monetary measures) in recent weeks in order to offset the negative impact of the zero-Covid policy. There is therefore a great deal of uncertainty in the short term as to how much room for manoeuvre the Chinese authorities really have to pull the economy out of the current period of weak activity or even contraction of activity if we focus on the activity indicators for the services and manufacturing sectors.

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%	3,40%	1,76%								13,53%