

# ATLANTIS

## trading portfolio



ALGORITHMIC HEDGE FUND report JUNE 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/>

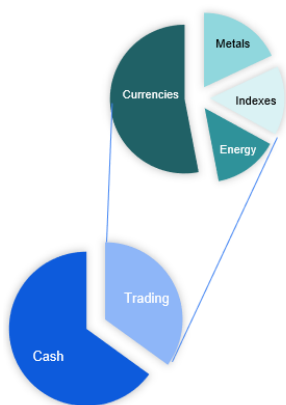
### ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,07 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

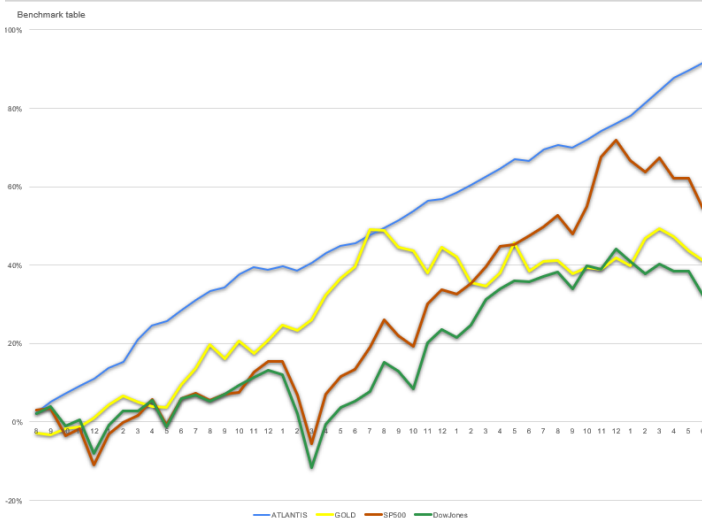
Last month's result	2,07%
Returns since model live trading	+91,58%
Last 12 months return	+25,05%
Number of trades during this month	185
Max. drawdown from peak	3,84%
Sharpe ratio	0,81
Profit factor	2,20%
Positive trades	81,2%

### FUND ALLOCATION



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

### PERFORMANCE CHART



JUDr. Luboš Žuffa  
CEO company

### OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded an increase of 2,07% in June 2022. The US Dollar Index (DXY) continues to push higher - more than 1%. The greenback continues to find demand as a safe haven with investors seeking refuge amid growing recession fears. US stock index futures are down between 0.8% and 1% and the DXY trades at its highest level in nearly two decades above 108.00. The 10-year US T-bond yield is down more than 2% highlighting the risk-averse market environment. To contain the new Omicron BA4 and BA5 subvariant infections, China is facing lockdown in Shanghai. Meanwhile, Europe is facing heightened risks of going into an energy crisis. The Federal Reserve Bank of New York's monthly Survey of Consumer Expectations showed that the US Consumers' one-year inflation expectations rose to 6.8% in June from 6.6% in May.

### 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	-

### 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%	2,07%							15,60%