

# ATLANTIS

## trading portfolio



### ALGORITHMIC HEDGE FUND report AUGUST 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/>

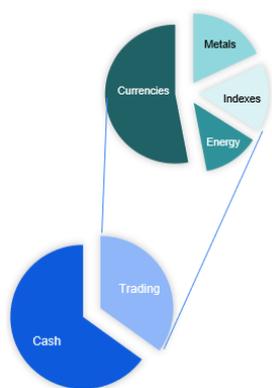
#### ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,46 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	1,43%
Returns since model live trading	+91,87%
Last 12 months return	+21,17%
Number of trades during this month	177
Max. drawdown from peak	3,43%
Sharpe ratio	0,83
Profit factor	1,65%
Positive trades	73,7%

#### 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 1,43% in August 2022. Inflation did not take a holiday in July and August. It continues to remain at abnormally high levels on both sides of the Atlantic. This encourages central banks to be more aggressive. A 75-basis point rate hike is on the cards for several of them this month (US Federal Reserve, Bank of Canada, European Central Bank). We remain in a world where the US dollar is king. Since the beginning of the year, it has been marked by its main counterparts: +11.9% against the euro, +9.4% against the Canadian dollar, +7.7% against the Australian dollar. However, this will not be enough to reverse the EUR/USD trend, in our view. The prolonged decline remains in place. Our year-end target is unchanged at 0.96. It will certainly be reached when the energy crisis deepens from the autumn (October/November), which could plunge the eurozone into recession. The US dollar remains supported by both more aggressive monetary policy in the United States (the monetary tightening cycle began earlier than in the eurozone), risk aversion on the markets and the fact that the peak in inflation is certainly already exceeded in the US (which is clearly not the case in the eurozone). EUR/GBP This price zone will have to be closely monitored in the coming weeks. In the event of a loss of support, we could see a significant depreciation of the euro against the pound sterling. This is not our central scenario at this stage, however. Rather, we expect to remain in a wide range of just over 150 pips (between 0.8340 and 0.8500). In an economic environment that is set to deteriorate (energy crisis in Europe, real estate crisis in China, inflation everywhere, increased geopolitical risk), we believe it is wise to be short (seller) EUR/JPY. The depreciation of the euro against the Canadian dollar continues (-9.7% year-to-date). The Canadian dollar is buoyed by still high energy prices (WTI is up +23% since January, for example) and by a more aggressive monetary policy in Canada than in the eurozone.

#### 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%	-1,14%	1,43%					15,89%