

# ATLANTIS

## trading portfolio



ATLANTIS  
CAPITAL GROUP

### ALGORITHMIC HEDGE FUND report SEPTEMBER 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/>

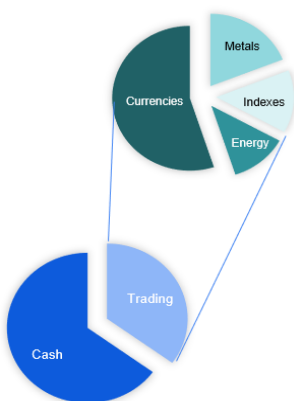
#### ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,68 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

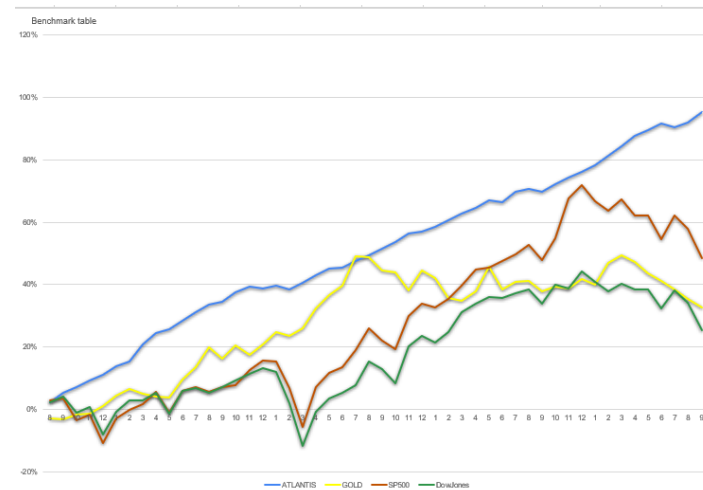
Last month's result	3,42%
Returns since model live trading	+95,29%
Last 12 months return	+25,42%
Number of trades during this month	185
Max. drawdown from peak	3,38%
Sharpe ratio	0,85
Profit factor	2,31%
Positive trades	81,6%

#### 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 3,42% in September 2022. Euro is undervalued against the US dollar. It is also clear that in normal times this could trigger a strong technical rebound. But as we have seen several times since July, every attempt to rebound has ended in failure. This was again the case last week. The prolonged depreciation of the euro is inevitable. The pound sterling is in a bad position. Along with the Japanese yen, it is one of the two major currencies against which we have recently seen strong speculation. Two factors driving the pound lower are the UK's economic collapse (with recession expected for five quarters) and the flight of foreign investors (essential to ensuring the country's standard of living). The appreciation of the euro against the Australian dollar reflects two factors: 1) the perception that the Australian central bank is close to the end of its monetary tightening cycle (a major support factor for the Australian dollar in recent months); 2) the fall in commodity prices (which can be explained by the fairly logical drop in demand in times of recession); and 3) a repositioning of currency traders on the euro (many are long after a significant period of euro depreciation). However, we doubt that this upward movement will last. The euro faces a difficult winter. The Chinese central bank was the other major financier to intervene on the forex market last week (presumably via China's state-owned banks). This helped to curb the sharp and unexpected collapse of the CNY against the USD.

#### 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%	2,07%	-1,14%	1,43%	3,42%				19,31%