

# ATLANTIS trading portfolio



ALGORITHMIC HEDGE FUND report OCTOBER 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/>

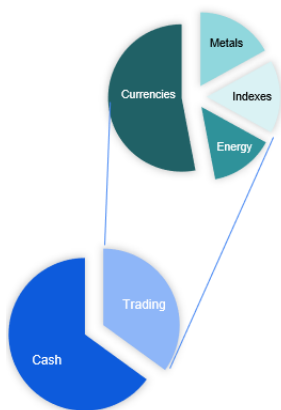
## ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,75 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

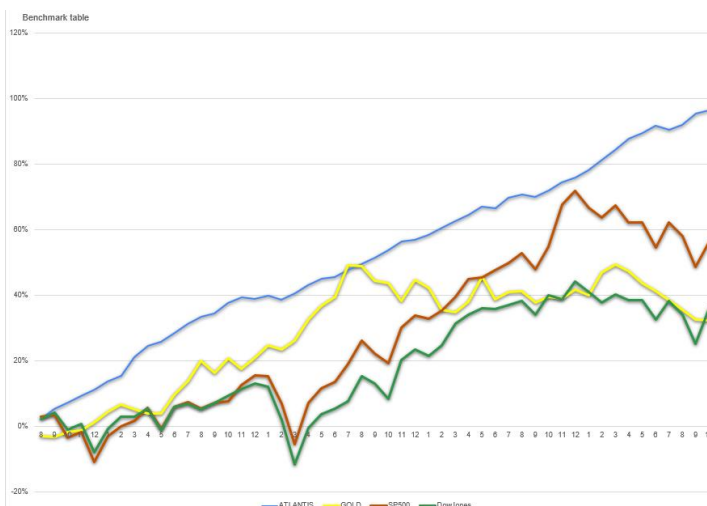
Last month's result	1,14%
Returns since model live trading	+96,43%
Last 12 months return	+24,41%
Number of trades during this month	156
Max. drawdown from peak	2,92%
Sharpe ratio	0,86
Profit factor	1,98%
Positive trades	76,7%

## 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 1,14% in October 2022. Too many macroeconomic risks are weighing on the eurozone in the short term. These include the recession in Germany, which could be massive, the risk of rolling electricity cuts in several countries, climbing inflation that is spreading into all areas of the economy and, here and there, the bursting of housing market bubbles. In this context, the European Central Bank has no choice but to be in automatic pilot mode and to continue tightening its monetary policy. In recent weeks, the Bank of Japan has pursued a direct intervention strategy in the foreign exchange market to shore up the Japanese yen. The objective is to boost the country's currency against the US dollar (but this also has repercussions on the EUR/JPY). This strategy has been a dismal failure, to put it mildly. Over the course of last week, the central bank injected 30 billion dollars (by selling dollars and buying yen) without managing to slow the slide in the local currency. As we have long known, uncoordinated central bank interventions never succeed. We therefore expect the yen to continue depreciating over the short and medium term. The UK economy has all the characteristics of an emerging economy: a plunge in its currency against the dollar, political instability, a housing market bubble, unprecedented energy bills, a soaring current account deficit. We continue to steer clear of UK assets out of caution and recommend adopting a solid currency hedging strategy if you are exposed to the UK currency. Chinese authorities now favour a slow depreciation of the CNH to help stimulate exports. But they will immediately contain any volatility they consider excessive. On the basis of available market data, it seems that Chinese commercial banks (at the government's demand) intervened this week to boost the local currency's exchange rate to curb downward pressure. This situation is likely to continue in the short term.

## 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%	3,42%	1,14%			20,45%