

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report NOVEMBER 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/>

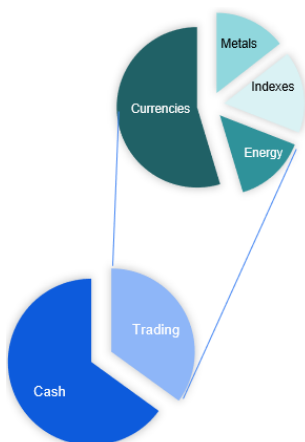
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,79 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

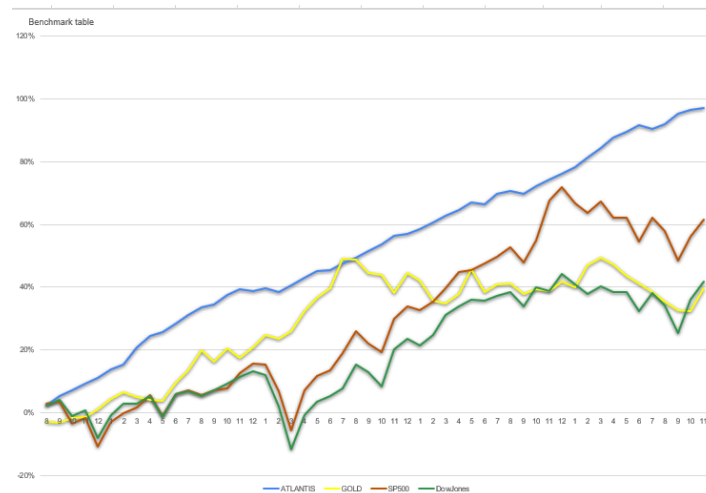
Last month's result	0,64%
Returns since model live trading	+97,07%
Last 12 months return	+22,72%
Number of trades during this month	137
Max. drawdown from peak	2,76%
Sharpe ratio	0,82
Profit factor	1,82%
Positive trades	75,4%

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 0,64% in November 2022. In one month, the Dollar Index (which represents the US dollar's fluctuation against the currencies of the United States' principal trading partners) plunged by a remarkable 4.19%. The main explanation for this is that many market operators foresee a slowdown in the pace of US rate rises now that inflation has peaked. In the meantime, the euro is displaying fairly remarkable resilience against several currencies. But the battle against the US dollar is not yet won. The financial markets were somewhat reassured by the presentation of the 2023 UK budget (after the failure of the September mini-budget, which caused a mini financial panic). Even so, we struggle to see how UK sterling could perform strongly over the coming months. The UK economy is in huge difficulty, with double-digit inflation, a deep and sustained recession, a dramatic drop in spending power and an energy crisis. This will prompt investors to take short (sell) positions on the UK currency (as has already been the case since February 2022). Inflation is starting to become a serious problem in Japan (the consumer price index was up 3.6% year-on-year in November). For the time being, the BoJ remains optimistic, arguing that inflation will start easing next spring. EUR/CNH The Chinese currency's depreciation risks accelerating in the short term as the authorities seek to boost the economy, which is reeling at the end of this year from a resurgence of Covid cases and the imposition of strict lockdowns.

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%	1,14%	0,64%		21,09%