



ATLANTIS CAPITAL GROUP

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.

We rely on an attractive return-to-risk ratio and stability:

ALTERNATIVE FUND STATISTICS

Last month's result	1,76%
Returns since model live trading	+89,51%
Last 12 months return	+22,56%
Number of trades during this month	171
Max. drawdown from peak	3,93%
Sharpe ratio	0,79
Profit factor	2,17%
Positive trades	79,3%



Year	TRADING RESULT												SUM
	1.	2.	3.	4.	5.	6.	7.	8.	9.	10.	11.	12.	
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%								13,53%

Newsletter MAY 2022

The activities of the mining company AGM INVEST C.A. they continue to make significant progress. In May, we traveled to South America to support our miners, geologists and other employees. In addition to the gold mining itself, we are also making significant progress in the construction of the relevant laboratory. It will provide services in the form of chemical analysis of minerals not only to us but also to other mining companies in the area.

