

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report DECEMBER 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.atlanticapital.fund/>

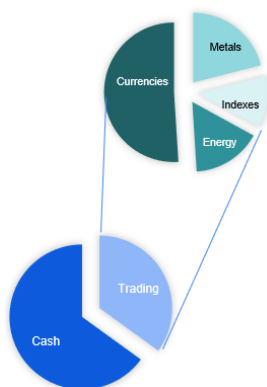
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,83 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

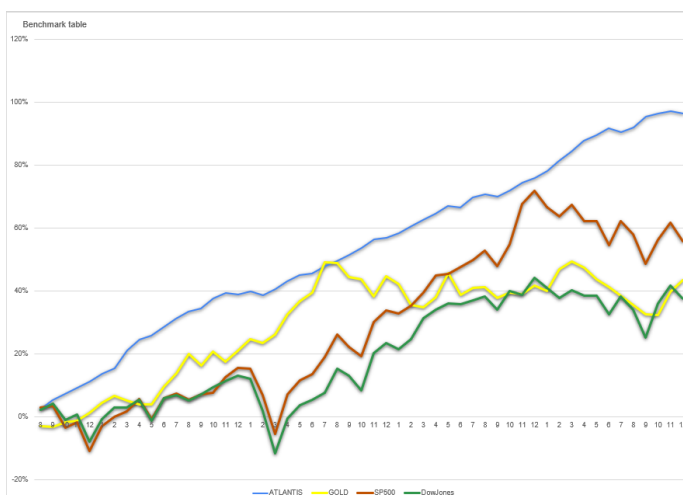
Last month's result	-0,67%
Returns since model live trading	+96,40%
Last 12 months return	+20,42%
Number of trades during this month	108
Max. drawdown from peak	2,93%
Sharpe ratio	0,76
Profit factor	1,42%
Positive trades	69,1%

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 a decline of -0,67% December 2022. Analysts were predicting a plunge in the euro. In the end, this did not materialise. The European currency closed the year on a more positive note than expected. The EUR/AUD and EUR/CAD even ended in positive territory, with annual increases of 1.2% and 0.39% respectively. The EUR/USD is still down 6.66% over the year, but the pair staged an impressive trend reversal in the space of three months. The Bloomberg consensus now expects the EUR/USD to end 2023 at around 1.08 (vs 1.06 today). This is surely unrealistic. We have to humbly recognise that currency market forecasts beyond 3-6 months are unreliable. The rally by the EUR/GBP in December reflects the change in market sentiment towards the euro. We expect sterling to continue depreciating in 2023, albeit to a limited extent. The more severe economic crisis in the UK and the fact that the Bank of England is closer to the end of its rate-tightening cycle than the European Central Bank point to a further drop in the UK currency. A few days before Christmas, the central bank of Japan took investors a back by announcing a monetary policy adjustment. Its decision to loosen its control of yields on Japanese government bonds was interpreted by analysts as a sign that the Bank of Japan will gradually exit its ultra-accommodative monetary policy to tackle inflation (at a 41-year high). The money market thinks the central bank may raise its policy rate by 10 basis points in March. This would be the first such hike in decades and could provide a strong support for the Japanese yen against its principal counterparties. We think the Swiss National Bank will be among the central banks that sharply tighten their monetary policy this year. This will be a key support factor for the Swiss currency.

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%	-0,67%	20,42%