

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report January 2023

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/>

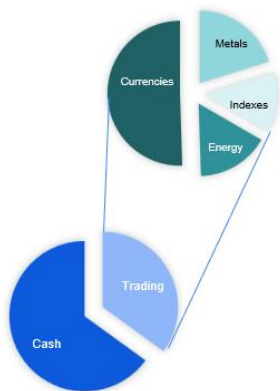
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,56 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

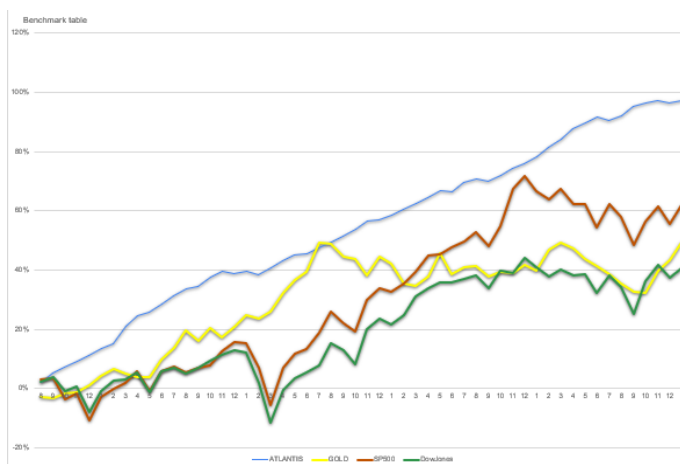
Last month's result	0,96%
Returns since model live trading	97,36%
Last 12 months return	19,21%
Number of trades during this month	120
Max. drawdown from peak	2,11%
Sharpe ratio	0,69
Profit factor	1,95%
Positive trades	78,7%

FUND ALLOCATION



Our goal is to achieve returns above the market average on a long-term basis and with low portfolio volatility.

PERFORMANCE CHART



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	-



JUDr. Luboš Žuffa
CEO company

OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded an increase of 0,96% January 2023. At the start of this year, the key question is when will central banks pause their rate-tightening cycle. In our view, this means that interest rates will remain high for an extended period and that expectations of policy rate cuts that took hold in the market in the second half of last year are clearly mistaken. A high interest-rate environment is set to prevail for a long time yet (implying more restrictive financial conditions). The EUR/USD staged a strong rally in January. This was due to the fact that there was more good news than bad about the eurozone's economic trajectory. In the end, the much-feared recession failed to emerge. The EUR/GBP is one of the currency pairs we have the fewest doubts about regarding its trajectory in the short and medium term. We forecast profit taking on the EUR/GBP pair, in particular after its excellent performance last week. But the trend remains upward, in our view. The market had forecast a tightening of Japanese monetary policy (because of soaring inflation), but this failed to materialise. The change in the Japanese central bank governor next April will probably be an opportunity for a strategic monetary policy review. The Swiss currency should perform well this year. We expect the Swiss National Bank to maintain a hawkish tone (in favour of monetary tightening) for some time, since concerns about high inflation have mounted.

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%
2023	0,96%												0,96%