

# Newsletter December 2022

**December 2022**

▼ -0,67 %

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.

## Hedge fund

### 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

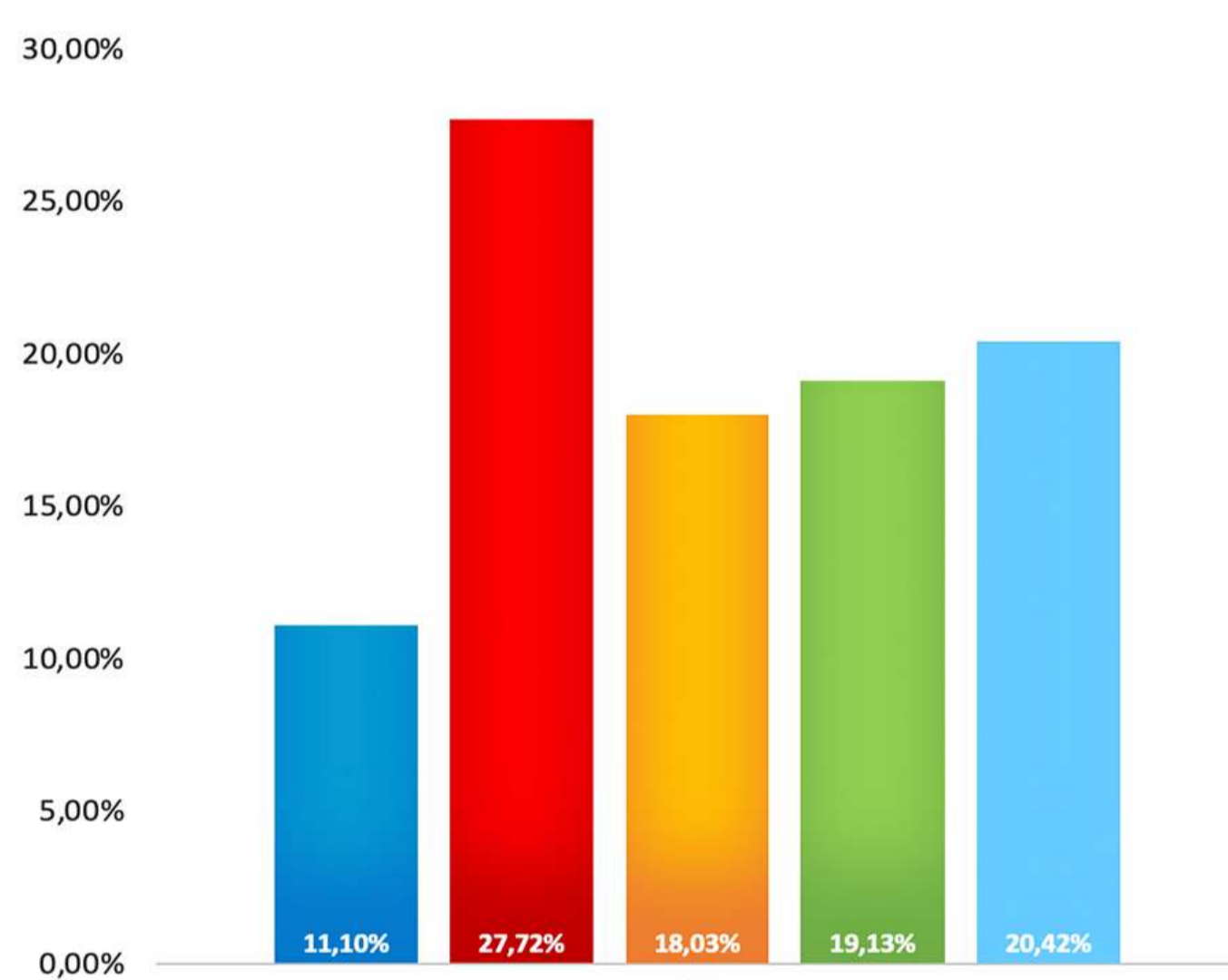
**1,42 %**

Positive trades

**69,1 %**

## HEDGE FUND

DECEMBER 2022



## 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 %

## Summary of 2022 and what awaits us in 2023 in the words of CEO Ľuboš Žuffa

"After we definitively closed the year 2022, I can state with satisfaction that we ended it extremely successfully. And this despite the fact that last year was not easy at all. We experienced a number of turbulent situations, but we dealt with them skillfully. It is a fact that many times the market was very unreadable and we often had to change the settings of our tools and adapt to the market. As part of our trading, we do a large number of operations, while we also managed to successfully negate some loss-making operations in 2022. However, I must also state my assumption that 2022 was a prelude to 2023, which will be marked by a global recession and a possible slump in various asset classes. In our fund, we will therefore behave defensively with a ber view of individual situations. In practice, this always means very thorough analysis, caution and prudence. A responsible approach to finances remains our golden rule. In no case do we do business "hot-headed", but with analytical, systematic and honest work, we want to achieve excellent results throughout the year 2023. We look forward to joint successes and thank you for your trust!"

Thank you for your trust and cooperation in the past year.  
We wish you good health and a lot of work success in the new year.

