

# ATLANTIS

## trading portfolio



### ALGORITHMIC HEDGE FUND report February 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/>

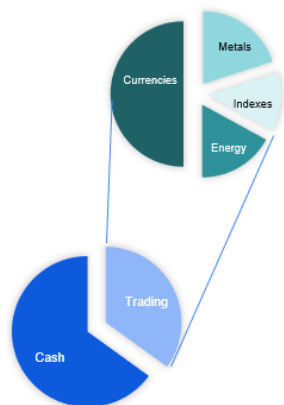
#### ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 5,61 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

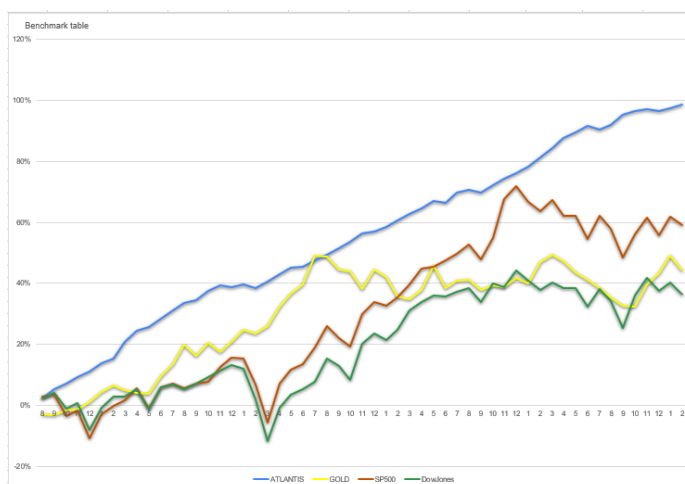
Last month's result	1,25%
Returns since model live trading	98,61%
Last 12 months return	17,40%
Number of trades during this month	131
Max. drawdown from peak	2,48%
Sharpe ratio	0,77
Profit factor	2,08%
Positive trades	80,1%

#### FUND ALLOCATION



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

#### PERFORMANCE CHART



#### 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	-



JUDr. Luboš Žuffa  
CEO company

#### OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded an increase of 1,25% February 2023. The EUR/USD is back on a downward trend in the short term. This makes some sense after its sharp rise at the start of the year. When extreme positions are taken in the currency market (on the buy side in this case), the pendulum can subsequently be expected to swing back again. We remain convinced that the euro still has upside potential in the medium term, in particular in view of inflation momentum, which will force the European Central Bank (ECB) to raise its policy rate several times. We forecast a terminal rate of 4% by the summer. If inflation fails to ease, this rate may be even higher. Month-on-month, the EUR/CHF is down -0.30%. This is in line with our forecasts for the rest of the year. We expect the CHF to be a stronger performer than the euro since the Swiss National Bank (SNB) is set to be more hawkish (in favor of monetary tightening) than the ECB. Our scenario for the EUR/CAD pair is unchanged. The lack of upward momentum in the oil price in the short term, together with the prospect of a monetary policy pause in Canada, will weigh on the CAD in the medium term. We still forecast a sharp rise in the oil price from the second half of the year under the effect of Chinese demand. This is bound to aid the CAD. In the meantime, momentum is positive for the EUR/CAD. In February, the Reserve Bank of Australia surprised the currency market by failing to announce a monetary policy pause, causing the EUR/AUD to plunge in its wake. In the long term, the AUD will probably benefit from China's reopening (because of close economic ties between Australia and China). In the short term, however, the market clearly has a buy position on the EUR/AUD pair, suggesting to us that the appreciation phase is clearly not over.

#### 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%	1,25%											2,21%