

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report MARCH 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/>

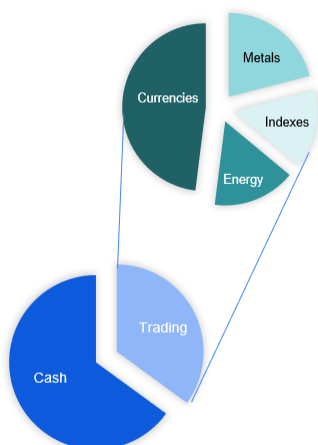
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 5,76 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

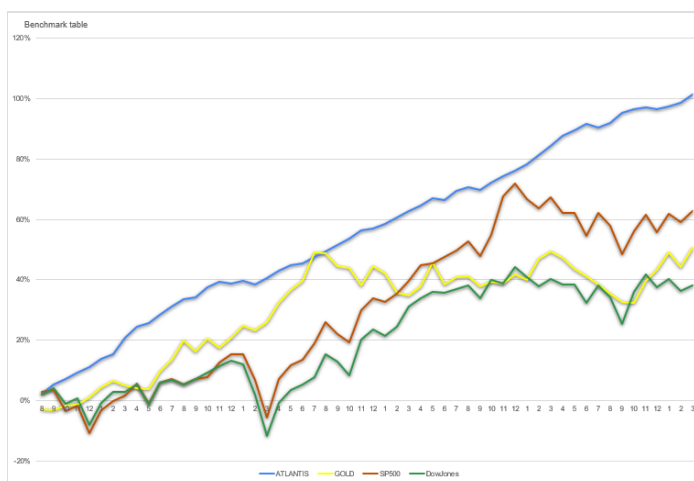
Last month's result	2,81%
Returns since model live trading	101,42%
Last 12 months return	17,07%
Number of trades during this month	163
Max. drawdown from peak	3,24%
Sharpe ratio	0,79
Profit factor	2,62%
Positive trades	84,8%

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	-

OVERVIEW



JUDr. Luboš Žuffa
CEO company

The private algorithmic hedge fund - ATLANTIS recorded an increase of 2,81% March 2023. There were signs of a looming financial crisis in March. Banking models, especially those of banks with profitability problems, have been unsettled by the rise in interest rates triggered by efforts to tackle persistent inflation. But strains soon eased thanks to the swift action of central banks, which supplied liquidity to banks in need and spurred merger and acquisition processes. April, marked by few central bank meetings, looks set to be calmer. The euro was highly volatile in March amid mounting bank stress. But the EUR/USD pair finally returned to the zone around 1.09. A few weeks ago, there was a debate among analysts about whether the US dollar would emerge stronger from the period of bank stress. As shown by the performance of the GBP/USD pair in March, the answer is no. On a monthly basis, the pair staged an excellent performance of 2.99%. This rise is explained more by the US dollar's depreciation than by renewed confidence in the UK currency, in our view. The market is waging that bank stress will cause the supply of credit to shrink (denting growth) and prompt the US central bank to end its monetary tightening cycle earlier than planned.

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%	2,81%										5,02%