

# Newsletter March 2023

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▲ +2,81 %

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.

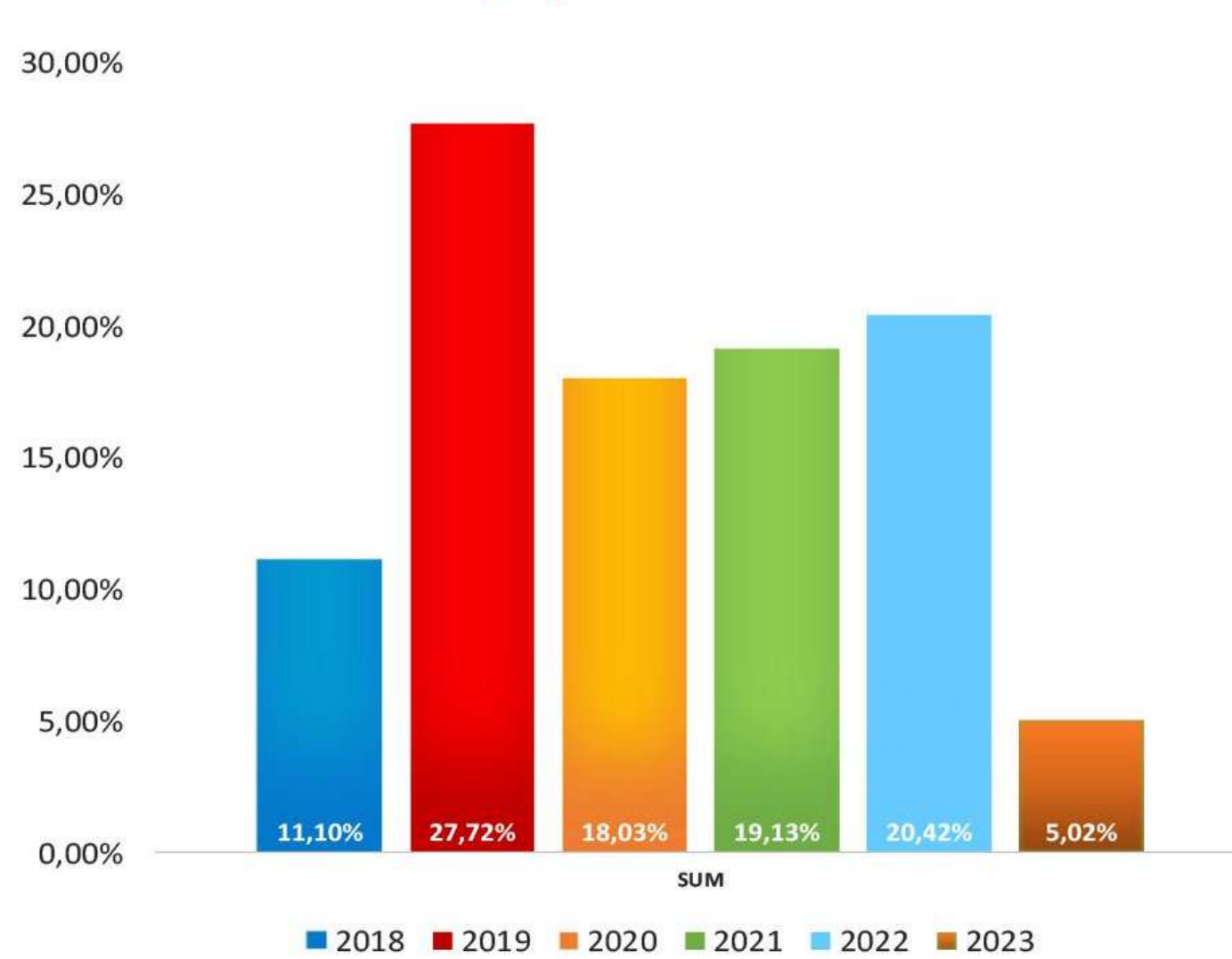
## Hedge fund

### FUND STATISTICS

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

## HEDGE FUND

MARCH 2023



## 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 %

## CEO Atlantis Capital Group in the Tv program “We invest” on ta3

How do the CEO of Atlantis Capital Group, JUDr. Luboš Žuffa, see the current situation in the banking sectors? What is the work and professionalism of a portfolio manager? How to spread your investment portfolio and is it possible to beat the inflation?

He discussed these and other topics in the field of investments and finances in the Tv program called “We invest” on ta3 television with the presenter Lenka Buchláková on Monday, April 3<sup>rd</sup>, 2023. Reruns of this program are scheduled on Thursday, April 6<sup>th</sup>, at 6 p.m. and on Friday, April 7<sup>th</sup>, at 3:30 p.m. If you have missed the broadcast, you can watch it in the archive at the link below.

You can watch the program “We invest” at [THIS LINK](#).

