

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report APRIL 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/>

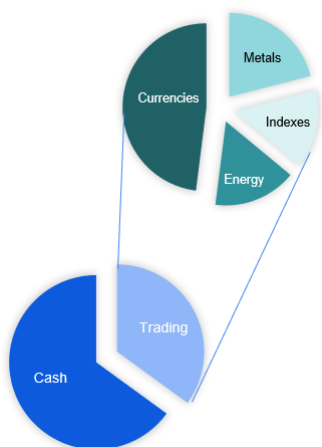
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,0 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

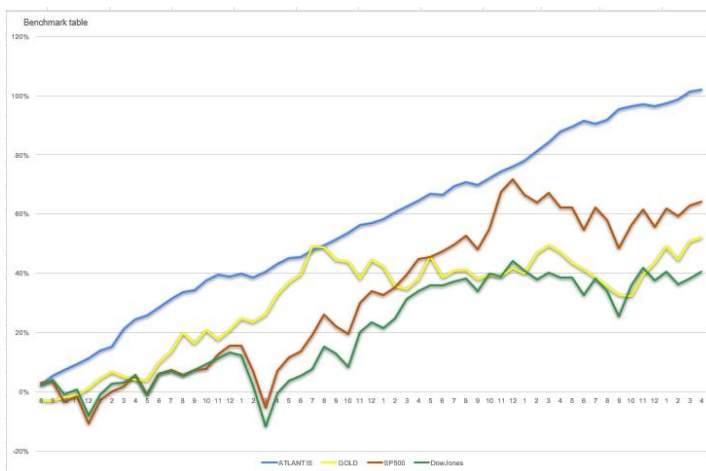
Last month's result	0,56%
Returns since model live trading	101,98%
Last 12 months return	14,23%
Number of trades during this month	116
Max. drawdown from peak	2,81%
Sharpe ratio	0,79
Profit factor	1,83%
Positive trades	77,1%

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	-

OVERVIEW



JUDr. Luboš Žuffa
CEO company

The private algorithmic hedge fund - ATLANTIS recorded an increase of 0,56% April 2023. But the state of the US banking sector remains a concern. More bank failures can be expected

over the coming months and quarters. This does not necessarily mean the US economy will enter a recession. In the 1980s, the collapse of a series of US savings banks did not bring about this scenario. Nonetheless, the risk is far higher than only two or three months ago. Developments in the US banking sector will be the principal driver this year of financial markets, especially currencies, in our view. The US Federal Reserve has announced a monetary policy pause after raising its key rate by 25 basis points. In contrast, the European Central Bank has confirmed that further rate hikes will be necessary to bring down inflation (probably in June). The interest-rate differential between the two sides of the Atlantic should logically boost the euro. We do not expect the dollar's pronounced underperformance in the first quarter to continue in the short term, mainly because of concerns about the US banking sector. What is striking about sterling is that its performance is completely disconnected from the UK's economic fundamentals. With the cost of debt doubling to 12% of GDP in the space of just two years (higher than in any eurozone country), there is every reason to believe that the UK will soon face tough fiscal choices. In other words, austerity appears inevitable. Even so, this is unlikely to have any effect on the UK currency.

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%	0,56%									5,58%