

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report MAY 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/>

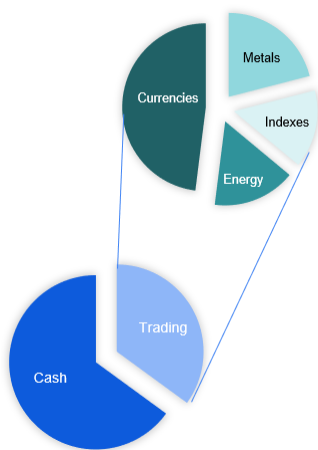
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 6,07 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

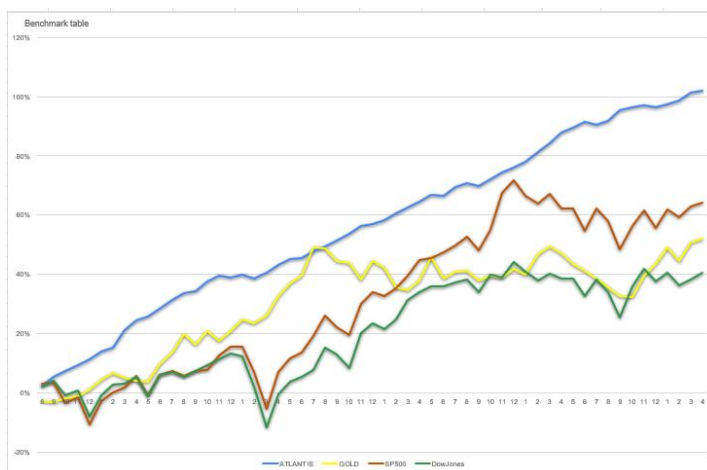
Last month's result	-1,18%
Returns since model live trading	100,80%
Last 12 months return	11,29%
Number of trades during this month	127
Max. drawdown from peak	3,02%
Sharpe ratio	0,75
Profit factor	1,52%
Positive trades	69,1%

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

Mini- NASDAQ	-
SoyBean	-

OVERVIEW



JUDr. Luboš Žuffa
CEO company

The private algorithmic hedge fund - ATLANTIS recorded an decline of -1,18% May 2023. During the month, there was an unpleasant loss on gold and oil, where there were sharp movements in the context of low liquidity. From a seasonal perspective, May is generally a positive month for the US dollar. This was proven once again. The euro began a long slide that reflects both uncertainty about the monetary policy outlook in the short term, a purely technical adjustment (extreme buy positions on the euro, leading to an unwinding of positions) and economic conditions that re weakening more rapidly in the eurozone than in the US. What is so wonderful about sterling is that, whatever happens on the macroeconomic front, the UK currency is resilient. Weak Core inflation, the true barometer of inflationary strains, has risen from 6.2% to 6.8% year-on-year. Food inflation is showing no tangible signs of slowing (19.1%). All this adds up to a massive impoverishment of the UK population. Despite this, sterling is in good health. This is the perfect example of a currency completely disconnected from the fundamentals of its economy. EUR/CNH The pair recorded a negative monthly variation. Over recent weeks, the CNH has shown considerable signs of weakness, reflecting a series of poor Chinese economic statistics. Bucking expectations, the Chinese recovery is set to be very sluggish and mainly driven by exports. Demand is still flagging. Stimulus measures by the People's Bank of China can now be expected. EUR/JPY Fortunately for euro, the Japanese yen was there to allow it to post a solid performance in May. The pair's trend is still upwards. Many traders believe that very high inflation in Japan will force the central bank into action (this could theoretically boost the Japanese yen). But the central bank's capacity for inaction should not be underestimated. At the start of the year, the market was rife with speculation about an exit from the ultra-accommodative monetary policy. In our view, the status quo has the upper hand at present. This is conducive to a continued appreciation of the EUR/JPY pair.

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%	-1,18%								4,40%