

# ATLANTIS

## trading portfolio



ATLANTIS  
CAPITAL GROUP

### ALGORITHMIC HEDGE FUND report JUNE 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/>

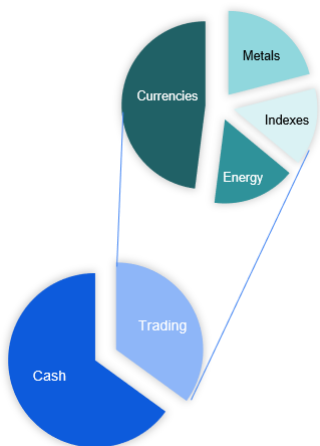
#### ALTERNATIVE FUND FACTS

|                             |                             |
|-----------------------------|-----------------------------|
| Name                        | Hedge Fund                  |
| Domicile                    | Czech rep.                  |
| Fund size                   | € 6,08 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

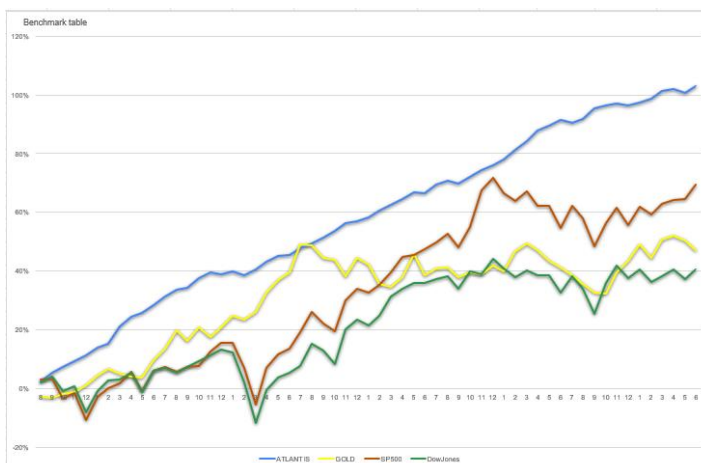
|                                    |         |
|------------------------------------|---------|
| Last month's result                | 2,14%   |
| Returns since model live trading   | 102,94% |
| Last 12 months return              | 11,36%  |
| Number of trades during this month | 131     |
| Max. drawdown from peak            | 2,20%   |
| Sharpe ratio                       | 0,77    |
| Profit factor                      | 2,43%   |
| Positive trades                    | 82,5%   |

#### 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 2,14% June 2023. Each year, the world's leading policymakers meet in Sintra, a medium-sized town in Portugal known for the beauty of its castles and its proximity to breathtaking locations. This is the perfect place to reflect about the future of the world and monetary policy changes. Usually, this meeting is not a headline event, but this year was different. The message conveyed by central bankers was unambiguous: the post-Covid world is more complicated, correlations seen in the past no longer apply and inflation is not going away, with the result that the cost of money will have to be raised sharply. There is no getting away from it: rate hikes are not over yet. EUR/USD The euro has bounced back. But the ball is in the US dollar's court. We struggle to see what catalyst could drive the euro back towards its recent highs of around 1.125. Conversely, the backdrop is fairly supportive for the US dollar. The currency is aided by the fact that the market has underestimated the persistence of inflation (and hence the need to raise policy rates). It has also underestimated the resilience of the US economy, pushing back a little further the possibility of a recession. Added to this, the dollar has become highly attractive again in carry trade strategies (which seek to capitalise on interest-rate differentials between different economic regions). Conditions are ripe for an appreciation of the greenback. EUR/GBP We are convinced that sterling will outperform the euro over the coming months because of the Bank of England's need to raise interest rates significantly. In the UK, inflation is becoming largely structural, and we know from the past that only decisive action on interest rates can bring about a return to normal. This is a major support for sterling. EUR/JPY The euro continues to soar against the Japanese yen because of the Bank of Japan's decision to maintain an ultra-accommodative monetary policy (in contrast with other central banks). However, the yen's weakness is starting to concern the Japanese authorities. It is not impossible that this concern will be reflected in direct interventions in the currency market in the short term (as was the case in September 2022). Vigilance will therefore be necessary this summer.

#### 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% | 2,14%  |        |       |        |        |       |        | 6,54%  |