

# ATLANTIS

## trading portfolio



ATLANTIS  
CAPITAL GROUP

### ALGORITHMIC HEDGE FUND report JULY 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/>

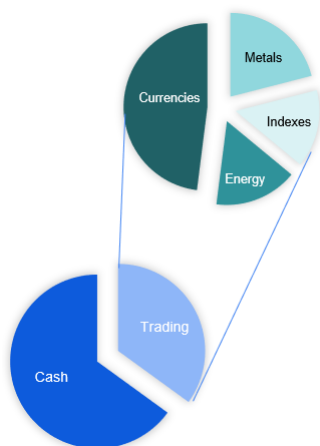
#### ALTERNATIVE FUND FACTS

|                             |                             |
|-----------------------------|-----------------------------|
| Name                        | Hedge Fund                  |
| Domicile                    | Czech rep.                  |
| Fund size                   | € 6,14 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

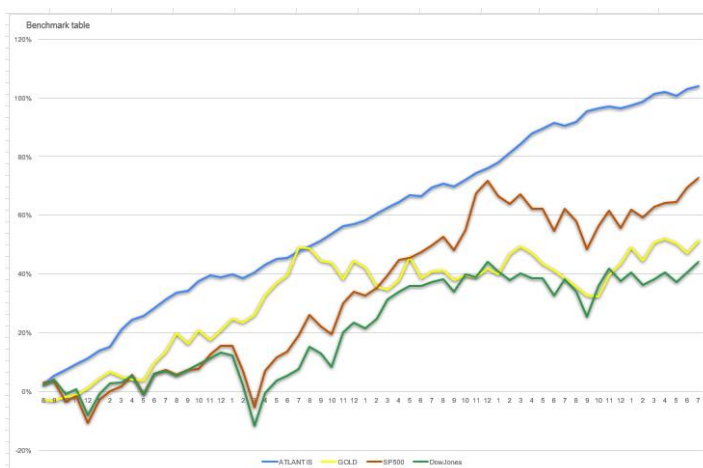
|                                    |         |
|------------------------------------|---------|
| Last month's result                | 1,15%   |
| Returns since model live trading   | 104,09% |
| Last 12 months return              | 13,65%  |
| Number of trades during this month | 104     |
| Max. drawdown from peak            | 2,04%   |
| Sharpe ratio                       | 0,77    |
| Profit factor                      | 2,07%   |
| Positive trades                    | 79,5%   |

#### 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

|              |   |
|--------------|---|
| Mini- NASDAQ | - |
| SoyBean      | - |

#### OVERVIEW



JUDr. Luboš Žuffa  
CEO company

The private algorithmic hedge fund - ATLANTIS recorded an increase of 1,15% July 2023. The pair of the month: EUR/GBP, Sterling is the currency that needs watching this month, and for

two reasons. Firstly, the Bank of England is due to meet on 3 August and there is uncertainty about the scale of future rate hikes (25 or 50 basis points). Secondly, net long positions in sterling are at an historical high. This is never reassuring. There is bound to be a rebalancing sooner or later, and if this happens when the market faces a liquidity crunch, as it does today, this could trigger severe exchange-rate fluctuations. Think about hedging yourself. The very high volatility of the EUR/USD pair reflects an adjustment of expectations for the eurozone. In the last week of July, the trade-weighted euro exchange rate (a measurement of whether the euro is overvalued or undervalued) suffered its steepest weekly fall since May. This was due to an accumulation of weak statistics in the eurozone. Operators realised they were too upbeat until now about the euro's prospects. This adjustment could well continue in the short term and lead to a further depreciation of the euro. Since June, the Chinese government, through public banks that have amassed a huge volume of currency reserves, has intervened in the onshore and offshore market to contain the depreciation of the CNH. However, the recent depreciation of the EUR/CNH pair does not reflect these interventions. In reality, the market has probably realised that the euro is a little overvalued in view of the eurozone's weakened fundamentals. The pair's ongoing rebalancing could last a few weeks. But the upward trend is still intact in the medium term.

#### 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%  | 1,15%  |       |        |       |       |        | 7,69%  |