

Newsletter September 2023

September 2023

▼ 0,70 %

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.

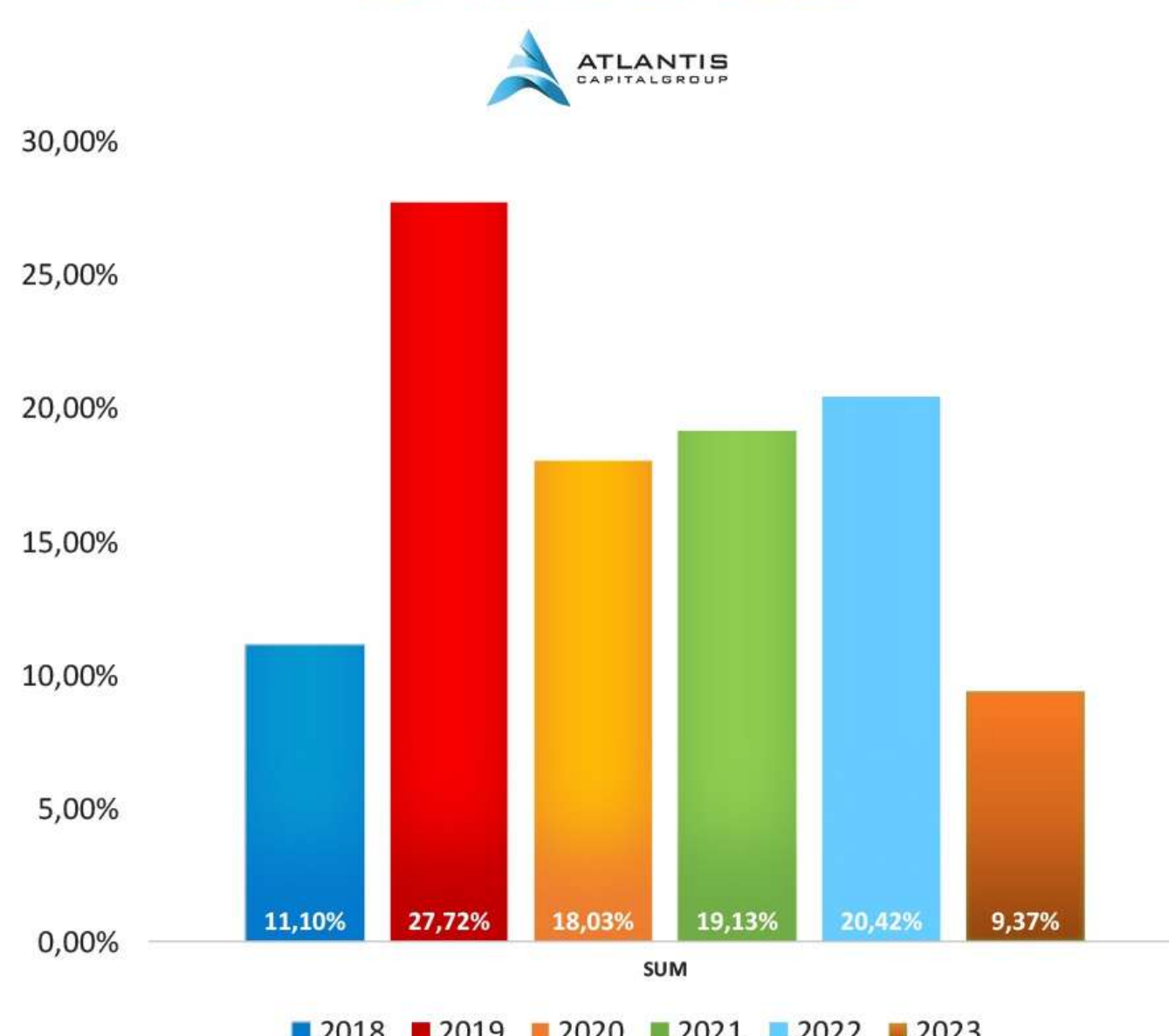
Hedge fund

FUND STATISTICS

Last month's result	Max. drawdown from peak
-0,70 %	3,75 %
Returns since model live trading	Sharpe ratio
▲ +105,77 %	0,76
Last 12 months return	Profit factor
▲ +10,48 %	0,73 %
Number of trades during this month	Positive trades
103	65,1 %

HEDGE FUND

SEPTEMBER 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 %	0,56 %	-1,18 %	2,14 %	1,15 %	2,38 %	-0,70 %				9,37 %

Atlantis at CEO Forum 2023

On Tuesday, September 19, and on Wednesday, September 20, 2023, the executive director of Atlantis Capital Group participated in the CEO Forum 2023 event. This is a key event for CEOs, owners and directors of companies in Slovakia. CEO forum was attended by e.g. Štefan Rosina (Matador), Roman Ježo (I.D.C.), Andrej Kiska (Dobry Anjel), Jozef Kausich (VUB Banka), Martin Lupták (Chemosvit), Juraj Vojtko (Mibcon), Richard Strapko (VŠZP) and many other representatives of key Slovak companies.

We take away from the event a lot of new contacts, strengthened existing relationships and several opportunities for further cooperation. We also presented the activities of Atlantis Capital Group to other participants.

