



The trading portfolio of the Atlantis alternative fund is active on a daily trading frequency on highly liquid markets. The fund aims to provide an absolute return with a moderate risk profile and a low correlation of the underlying assets. The Fund shall achieve its goals by implementing a portfolio of systematic, algorithmic trading models and a semi-automatic approach using long-term experience in discretionary trading. The trading portfolio includes several market assets such as metals, currencies, indices, and energy assets. The execution of individual trades takes place on regulated, centralized, and derivative markets. The strategy includes long and short positions to profit from the identified short, medium, and seasonal trends and trends resulting from repeated patterns and price formations. The system can apply a hedge trading approach during critical situations and high volatility. The goal of the portfolio, which is calibrated from 50 logically different systems, is to provide a profit every month. Our risk management is strictly based on clearly defined rules of a dynamically changing portfolio, which is constantly adapting to market conditions. For more details, it is possible to monitor our current results: <https://www.atlantiscapital.fund/how-we-operate/>

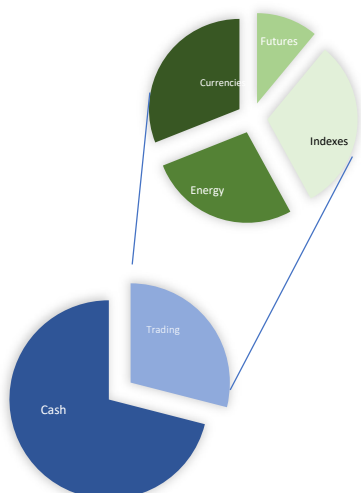
ALTERNATIVE FUND FACTS

Name	Alternative Fund
Domicile	Czech rep.
Fund size	€ 3.16 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	LMAX, GAIN
Management fee	0,1% monthly
Subscription fee	1,75%
Success fee	25%
Redemption fee	0%
Target annual returns	15% - 25% p.a.
Strategy	Manual, TA, Alghos

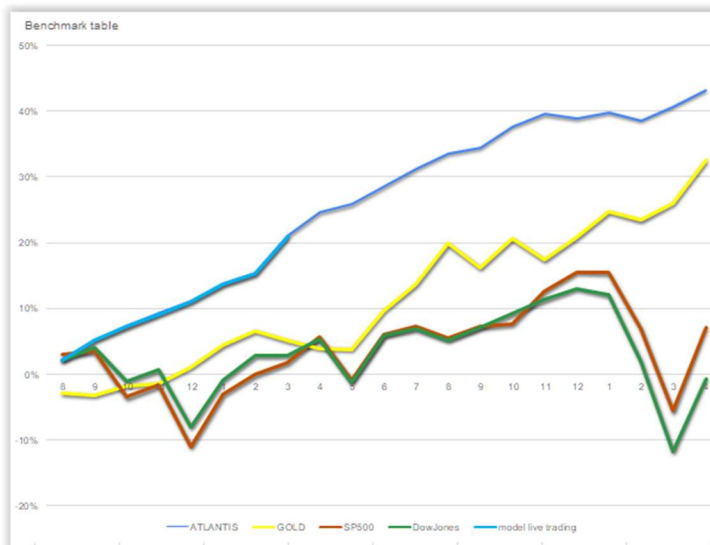
ALTERNATIVE FUND STATISTICS

Last month's result	+2,31%
Returns since model live trading	+43,06%
Last 12 months return	+18,54%
Number of trades during this month	84
Max. drawdown from peak	-4,91%
Annual volatility	3,62%
Sharpe ratio	0,41
Profit factor	2,09
Positive trades	74,42%

FUND ALLOCATION



PERFORMANCE CHART



JUDr. Luboš Žuffa
CEO company

OVERVIEW

Alternative fund ATLANTIS made a 2.31% profit in April. We have profited mainly from the panic caused by the pandemic COVID-19, we must reiterate that our fundamental decision - to significantly reduce volumes contributed to stability and security in such an unstable and uncertain time. Nevertheless, we were able to benefit from the experience on the maximum level from our point of view. Our algorithmic systems did the main part of this result and we can be successful even in more volatile period with robust algorithms in futures markets. In terms of global macro data, we must note that unfortunately, a global recession is now necessary as markets try to understand the depth and length of this drop. It should be noted that economic activity has been temporarily suspended since measures have been put in place to distance people from each other socially. This also led to extremely sharp movement in the stock market in April. It is also well known that China is already showing first signs of recovery and that developed economies such as Europe and the US are highly dependent on the industry services that are and will be hit awfully hard. The assumption is that the decrease will be approximately 3-4%, which is in such strong economies quite a large number. In the short term, in cash reaction of central banks has developed record amounts of money that will help alleviate stress in financial markets and in the "real" economy. The Federal Reserve cut rates twice in the first quarter from 1.75% to 0.25% and increased its bond-buying program. Bank of England cut base rates to 0.1%. Governments have also announced huge fiscal policy initiatives: the UK and Germany have pledged to cover most wages of workers during the shutdown to prevent companies from laying off employees. In addition, government-borrowed loans seek to avoid the otherwise necessary bankruptcy of cash-flow bankruptcies. American fiscal package is worth around 10% of GDP, offering entrepreneurial grants and government loans, especially for companies with investment degree. By comparison, the fiscal stimulus in 2008 was about 5% of US GDP.

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%									4,12%

LIST OF TRADING INSTRUMENTS

INDEXY

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

Corn	-
SoyBean	-

Our goal is to achieve long-term returns above the market average and with low portfolio volatility.