

# ATLANTIS

## trading portfolio



ATLANTIS  
CAPITALGROUP

### ALTERNATIVE FUND report. JANUARY 2020

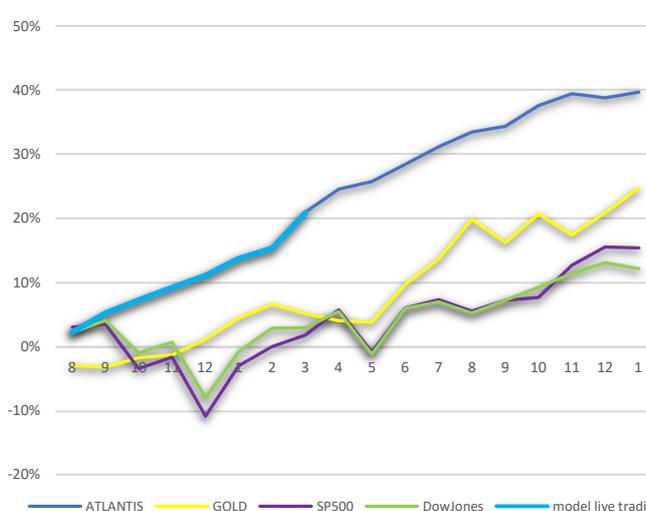
The trading portfolio of the Atlantis alternative fund is active on a daily trading frequency on highly liquid markets. The fund aims to provide an absolute return with a moderate risk profile and a low correlation of the underlying assets. The Fund shall achieve its goals by implementing a portfolio 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	€ 4.07 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	LMAX , IC Markets
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

#### PERFORMANCE CHART

Benchmark table



#### 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

Euro FX	↓
British pound	↓
Japanese yen	↓
Canadian dollar	↑
US dollar	↑
N.Zealand dollar	↓
Swiss franc	↓
Australian dollar	↓

#### ALTERNATIVE FUND STATISTICS

Last month's result	+0,89%
Returns since model live trading	+39,71%
Last 12 months return	+26,00%
Number of trades during this month	66
Max. drawdown from peak	-6,24%
Annual volatility	4,19%
Sharpe ratio	0,39
Profit factor	2,15
Positive trades	73,21%

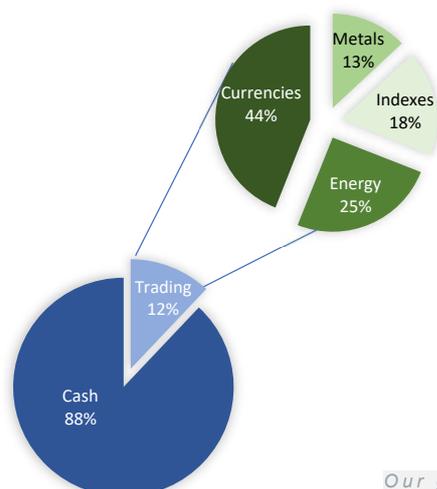


JUDr. Luboš Žuffa  
CEO company

#### OVERVIEW

Alternative fund ATLANTIS recorded a slight increase of 0.89% in January. The result was largely influenced by the beginning of the calendar year and thus by the newly placed market positions in the second week of January. The fund benefited mainly from the discretionary part of the portfolio, the algorithms opened new positions from the beginning of the month, but they have not yet been closed in January, we expect more interesting returns in February. With regards to the economy, the Eurozone had recorded a weak end of 2019, which was the same story in the UK as production fell in December at the fastest pace in 8 years. This was justified by the slowing global demand - before the coronavirus was identified. The trade conflict between the United States of America and China was pushed from the forefront during this period, also in connection with China's ongoing problems with the pandemic coronavirus, which is slowly but surely beginning to affect the global economy. However, according to the International Monetary Fund ('IMF') forecast, there has been good news that the British economy will grow faster than the eurozone. The IMF sees growth from 1.3% in the last year to 1.4% this year and to 1.5% in 2021. Out of the G7 countries, only the US and Canada are expected to grow faster than the United Kingdom, while Italy, France, Germany, and Japan will "try to keep up". Because of Brexit, there is currently a "transition period" with the EU, lasting until the end of this year, during which the terms of the trade agreement will theoretically be resolved.

#### FUND ALLOCATION



#### 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%												0,89%

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