



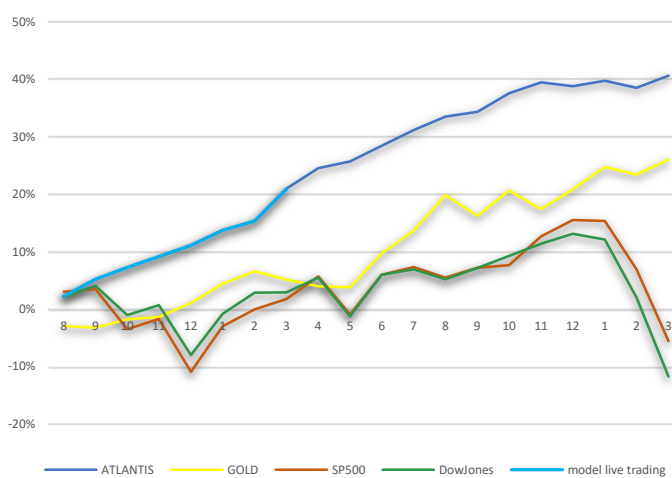
The trading portfolio of the Atlantis alternative fund is active on a daily trading frequency on highly liquid markets. The fund aims to provide an absolute return with a moderate risk profile and a low correlation of the underlying assets. The Fund shall achieve its goals by implementing a portfolio 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	€ 3.96 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 Capital
Management fee	0,1% monthly
Subscription fee	1,75%
Success fee	25%
Redemption fee	0%
Target annual returns	15% - 25% p.a.
Strategy	Alghos

#### PERFORMANCE CHART

Benchmark table



#### LIST OF WATCHING 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	↓

#### ALTERNATIVE FUND STATISTICS

Last month's result	+2,11%
Returns since model live trading	+40,63%
Last 12 months return	+19,68%
Number of trades during this month	187
Max. drawdown from peak	-4,28%
Annual volatility	3,18%
Sharpe ratio	0,39
Profit factor	2,08
Positive trades	79,54%



JUDr. Luboš Žuffa  
CEO company

#### OVERVIEW

Alternative fund ATLANTIS recorded a profit of +2.11% in March. The result was affected by algorithmic and discretionary trading. A major decision to significantly reduce volumes contributed to stability and security in such an unstable and uncertain time. The performance

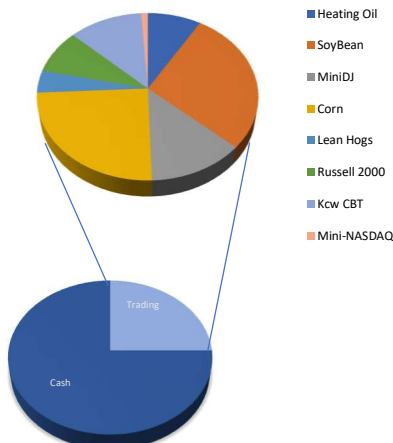
of algorithms even in such a market situation confirms the robustness and stability of the strategy, which resulted in the stability of the Atlantis Fund. The fundamental change is trading on the Futures market. In terms of macroeconomic indicators in this, the global pandemic of the COVID-19 virus is currently playing out. Stock markets around the world soared decreased due to concerns about the economic impact of the coronavirus, but many losses in the meantime have been erased by the rise and the market is behaving like a swing. The situation is constantly changing, but at the time of writing the virus has spread to more than 200 countries around the world. Within the industry, the most affected are the aviation and tourism industries. The economy was also heavily affected by using imports of goods from China. The oil industry has recorded one of the biggest oil spills, where the very low consumption of black gold was multiplied by the "conflict war" between Russia and Saudi Arabia, low oil prices have affected all countries that use oil for the benefit of the budget countries. From the traders' point of view, the markets are trying to deal with how long it will take and what the economic damage will be. The situation may result in something wider and deeper than investors originally expected, but in any case, panicking will not help. I hold all thumbs up and pragmatic decision-making in such a difficult situation

#### TRADING INSTRUMENTS

##### Futures:

SoyBean
Heating Oil
Corn
Lean Hogs
Russell 2000
MiniDJ
Kcw CBT
Mini-NASDAQ

#### 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%	-1,19%	2,11%										1,81%

*Nášim cieľom je dlhodobu dosahovať výnosy nad trhovým priemerom a pri nízkej volatilitate portfólia.*