

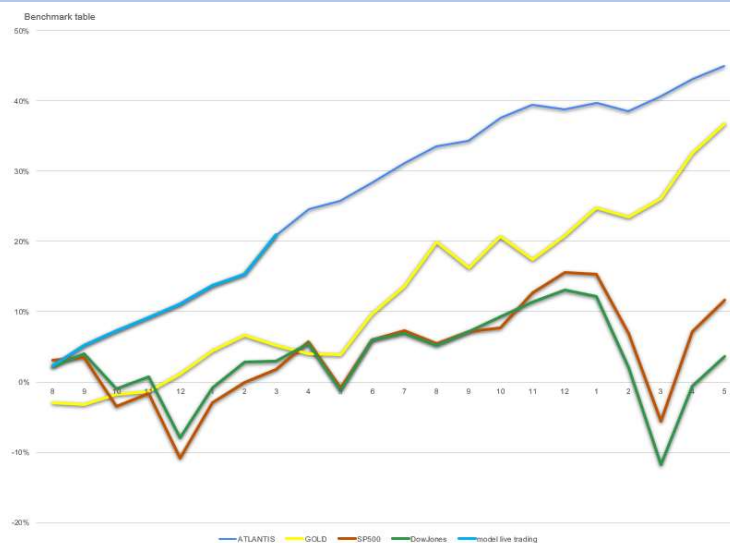


The trading portfolio of the Atlantis alternative fund is active on a daily trading frequency on highly liquid markets. The fund aims to provide an absolute return with a moderate risk profile and a low correlation of the underlying assets. The Fund shall achieve its goals by implementing a portfolio 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	€ 3.32 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, Alghos

#### PERFORMANCE CHART



#### 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	↓

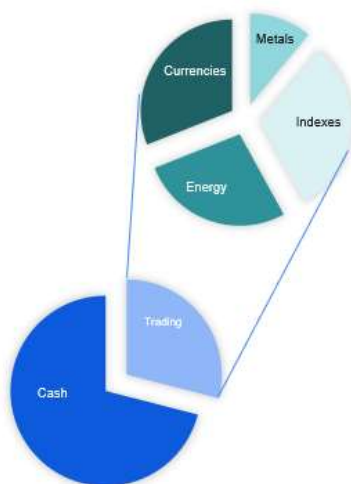
##### OTHERS

Sugar	-
Lumber	-

#### ALTERNATIVE FUND STATISTICS

Last month's result	+1,91%
Returns since model live trading	+44,85%
Last 12 months return	+19,25%
Number of trades during this month	71
Max. drawdown from peak	-4,49%
Annual volatility	4,01%
Sharpe ratio	0,43
Profit factor	2,01
Positive trades	76,31%

#### FUND ALLOCATION



#### OVERVIEW



JUDr. Luboš Žuffa  
CEO company

The quantum hedge fund ATLANTIS made a profit of 1.91% in May 2020. Trading took place mainly on futures algorithmically. We have to reiterate that our fundamental decision - to significantly reduce volumes contributed to stability and security in such an unstable and uncertain time. Algorithmic systems were able to make the most of their diversification and minimum correlation of the used markets.

These algorithmic systems recorded the main part of this result, and it is confirmed that we can be successful even in a more volatile period with robust algorithms in futures markets. In terms of global macro data, markets bounced higher in May from the benchmarks achieved in March. On Friday May 29, there were concerns about the possibility of the rise in tensions between the US and China over recent steps in Hong Kong, where China has decided to enforce the National Security Act raises concerns over its function as a global financial centre. However, President Trump was not as confrontational as expected at the press conference. Optimism prevails in the United Kingdom because of the reopening of some parts of the economy. On European markets, EuroStoxx gained + 4.18% in May and Japan's Nikkei 225 gained + 8.34%. In the USA, DowJones and NASDAQ ended May and June with nice growth - the blue chips index rose by 4.26% in a month, while the technology-oriented NASDAQ brought gain 6.76%. Gold is currently trading at around \$ 1,730 per troy ounce, with a gain of + 2.49% in May. At the end of the month, the price was supported by growing tensions between the US and China. Brent and Crude oil traded at the end of a month at about \$ 36.00 per barrel, which was a monthly gain of 36.06%. The price of oil was supported by growing confidence in the extraction of the oil industry is complying with commitments to reduce supply as well as rising demand for fuel will increase as constraints will release.

#### 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%								6,03%

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