

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report. JULY 2020

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. For more details you can watch our current performance here: <https://www.atlantiscapital.fund/>

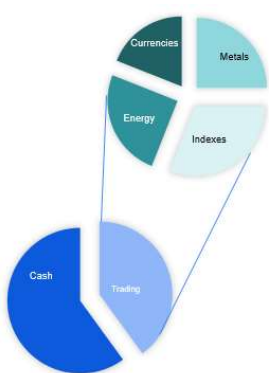
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 3.41 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	Alghos

ALTERNATIVE FUND STATISTICS

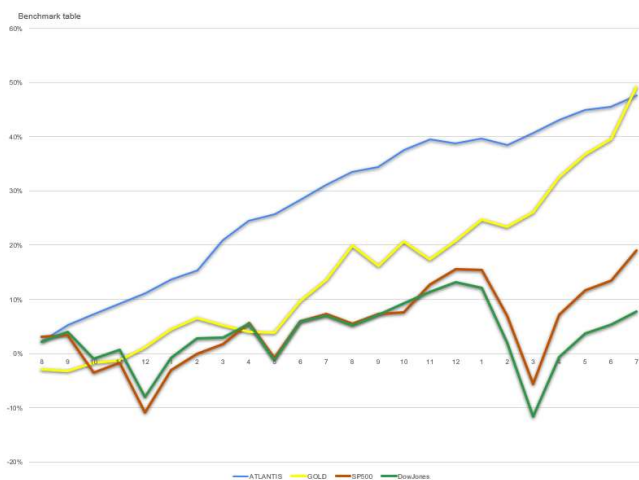
Last month's result	+2,13%
Returns since model live trading	+47,52%
Last 12 months return	+16,37%
Number of trades during this month	71
Max. drawdown from peak	-4,01%
Annual volatility	4,37%
Sharpe ratio	0,51
Profit factor	2,25
Positive trades	79,45%

FUND ALLOCATION



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

PERFORMANCE CHART



JUDr. Luboš Žuffa
CEO company

OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded growth of + 2.13% in July 2020. This month, US dollar-denominated global equities rose, although economic growth data confirmed the severity of the decline in Q2. Ongoing central bank and government measures continued to provide support for equities and corporate bonds. As regards convertible bonds, global stock markets continued their upward trend in July. Thomson Reuters' global convertible bond index contributed fully to gains, up 4.8%, in line with the MSCI World stock index. The primary market for convertible bonds was incredibly active in 2020 but slowed slightly in July during the traditional summer season. The main issuers remain in the technological space, which remains the main driver of share returns. US stocks grew thanks to quarterly earnings from stocks such as Amazon, Apple, and Facebook. The data show that GDP in the US fell sharply in the second quarter and the dollar weakened. The weakening of the dollar was reflected in the development of shares in emerging markets, which recorded significant gains, as well as in the Japanese yen, which strengthened against the US dollar. The Federal Reserve has left its key policy rate unchanged, declaring that it remains ready to provide further policy action as needed because it hopes for the best, but plans the worst. More clearly, US consumer spending continued to grow by 5.6% in June from May, when more companies reopened, causing inflation to remain subdued. At the same time, shares in the euro area fell this month, driven by a decline in economic activity in the second quarter and a renewed rise in the Covid-19 virus. Shares also fell in the UK due to concerns about the second wave of Covid-19. While government bond yields declined in many large economies in the second quarter (i.e., prices rose), the approval of the EU Recovery Fund provided support for Italian government bonds. Euro area GDP declined by 12.1% in the second quarter. In Spain, growth slowed by 18.5%, while German GDP declined by 10.1% in the second quarter. The euro area unemployment rate rose to 7.8% in June from 7.7% in May. However, survey data showed an improvement in activity in July. The S&P GSCI (Commodity Indices) recorded a solid gain in July, with the weak dollar being a strong backwind. Precious metals rose sharply, with gold gains reaching 8.6% and outpacing silver prices by 30.0%. The industrial metals markets have seen a significant return, benefiting from signs of a continuing global recovery and rising demand in China. Energy and agricultural components have brought more modest profits.

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%						8,7%

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

Lean Hogs	-
Soybean	-