

# ATLANTIS

## trading portfolio



ATLANTIS  
CAPITALGROUP

### ALGORITHMIC HEDGE FUND report. SEPTEMBER 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/>

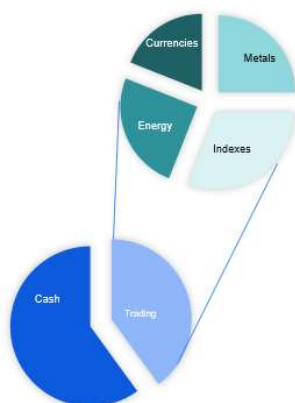
#### ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 4.15 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	+1,97%
Returns since model live trading	+51,47%
Last 12 months return	+17,00%
Number of trades during this month	87
Max. drawdown from peak	-4,53%
Annual volatility	4,77%
Sharpe ratio	0,73
Profit factor	2,25
Positive trades	79,93%

#### FUND ALLOCATION



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

#### PERFORMANCE CHART



#### LIST OF TRADING INSTRUMENTS

##### INDEXES

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

Heating Oil	-
Corn	-



JUDr. Luboš Žuffa  
CEO company

#### OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded growth of + 1.97% in September 2020. Working from anywhere and the extremely low mortgage rates have led Americans to buy all the existing homes for sale, causing us to move from no construction and no sales to suddenly insatiable demand that changed from "sleeping" market to a "sizzling" market. For several weeks, the single European currency has been in a very narrow range from 1.18 to 1.19. The biggest gain for the euro in September was against the pound sterling. Although COVID-19 remained the primary concern, the prospect of a tough Brexit began to worry market players again, leading to a sharp drop in the British currency. Another deadline that needs to be closely monitored in this delicate situation is 15th October, a soft deadline set by the UK government for reaching a preliminary agreement. All indications indicate that this deadline is unlikely to be met. Finally, the uncertainty about the next steps in the UK's monetary policy and the Bank of England's reluctant consideration of negative rates were not reassuring. The second worst monthly performance of the euro was compared to the Japanese yen (JPY). The Japanese currency is particularly sensitive to any increase in risk aversion. Recent weeks have been marked by an accumulation of risk factors: Brexit, a challenging US presidential election, a losing economic recovery, and above all, the second wave of Covid-19 in Europe. The decline in the Swiss franc (CHF) was thrown off by the intervention of the Swiss central bank, which can be expected to grow at least until the US presidential election. The value of the euro against the Australian dollar has been strengthened by the prospect of further measures to be taken by the Reserve Bank of Australia (RBA). There are four options for the RBA: negative rates, direct foreign exchange interventions (for example, in a similar sort to the SNB), extension of the asset purchase program (also referred to as QE) or quantitative easing) or other key rate reductions. German unemployment rate fell by 108,000 in September, reducing the number of unemployed to 2,847 million - the lowest level since May this year. In fact, this is the best September performance since 2012, indicating that the negative impact of the Covid-19 crisis will gradually weaken.

#### 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%	1,86%	1,97%				12,53%