

# ATLANTIS

## trading portfolio



ATLANTIS  
CAPITAL GROUP

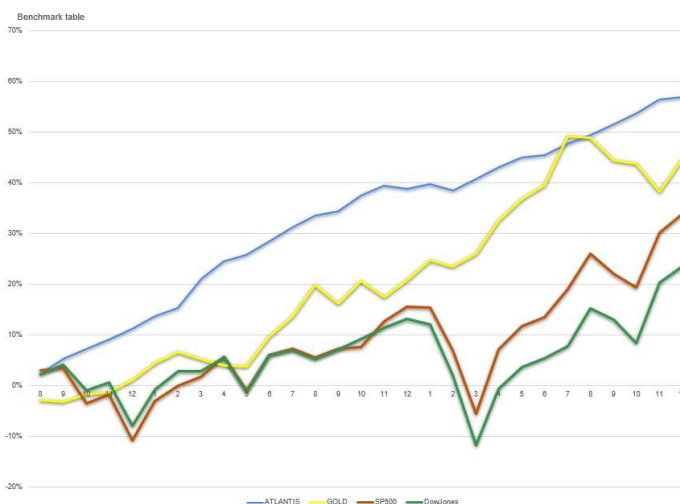
ALGORITHMIC HEDGE FUND report. DECEMBER 2020

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	€ 4.37 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	ACY, LCG, 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

### 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	↓

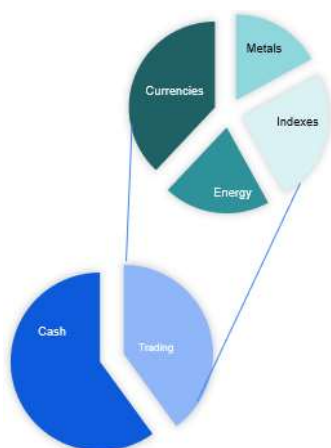
#### OTHERS

MniDJ	-
SoyBean	-

### ALTERNATIVE FUND STATISTICS

Last month's result	+1,49%
Returns since model live trading	+56,85%
Last 12 months return	+18,03%
Number of trades during this month	72
Max. drawdown from peak	-3,70%
Sharpe ratio	0,79
Profit factor	2,15
Positive trades	82,03%

### FUND ALLOCATION



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

### OVERVIEW



JUDr. Luboš Žuffa  
CEO company

The private algorithmic hedge fund - ATLANTIS recorded growth of + 1,49% in December 2020. In the foreign exchange market, the decline in the US dollar, which began a few months ago, is favorable for the euro. The single currency recorded a solid performance in monthly changes in December. It is also due to the accumulation of good news on the part of central banks and fiscal incentives to support the unemployed, as well as the \$ 48 billion to be used to buy new vaccines. The development of the EUR / GBP pair for most of December was based on rumors and reversals in the EU-UK negotiations. The negotiations finally reached a last-minute agreement. However, negotiations will continue between the two parties, on the financial services component, which accounts for almost 7% of the British economy. The willingness to take risks continued in December in favor of EUR / JPY. As for the central bank, it should be noted that last month the Bank of Japan decided to extend its corporate finance program from six months until the end of September 2021. A small deviation in December was recorded by the EUR / CHF pair (-0.41%). Despite the US Treasury's decision to list a country that manipulates its currency, the Swiss National Bank has confirmed its intention to continue intervening in exchange rates to curb the appreciation of the Swiss franc (CHF) and to pursue ultra-accommodative monetary policy to support the economy. The growth of the Canadian dollar in the foreign exchange market, much higher against the US dollar (USD) than against the single European currency, is now a problem for the Canadian economy, according to the National Central Bank (BoC). A few weeks ago, the BoC warned of the risks of a collapse in economic activity in Canada in the first quarter of 2021 due to a boom in COVID cases and the strength of the Canadian dollar (CAD). Add to this the fact that the economic recovery is currently driven only by domestic consumption, while exports and trade investment remain halfway through. Very high volatility of EUR / AUD pairs in December, in the range of fluctuations of almost 400 points. The Australian dollar (AUD) has benefited from the continued rise in iron ore prices, one of Australia's main exports, and from the economic recovery in China, which is also spreading across the country. It should be borne in mind that China is Australia's main trading partner, accounting for 39.4% of exports of goods and 17.6% of exports of services. The appreciation of the euro (EUR) against the foreign yuan (CNH) in December was mainly due to public investment and the return on private investment, especially in telecommunications, financial services, and transport.

### 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%	2,28%	1,73%	1,49%	18,03%