

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

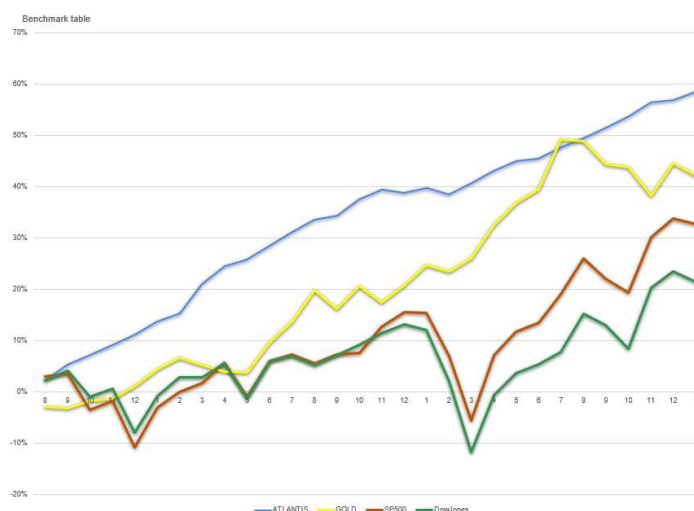
ALGORITHMIC HEDGE FUND report. JANUARY 2021

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	€ 4.13 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	↑

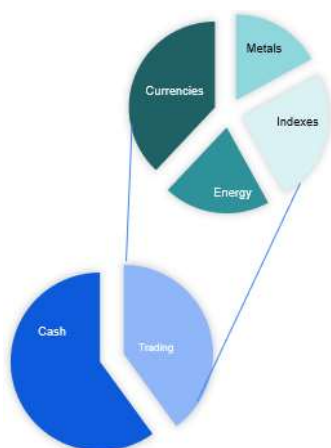
OTHERS

Lean Hogs	-
Heating Oil	-

ALTERNATIVE FUND STATISTICS

Last month's result	+1,57%
Returns since model live trading	+58,42%
Last 12 months return	+18,71%
Number of trades during this month	83
Max. drawdown from peak	-3,58%
Sharpe ratio	0,81
Profit factor	2,17
Positive trades	83,12%

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 + 1,57% in January 2021. The EUR / USD currency pair declined this month as the European economy struggled to cope with further tight blockades over the new Covid-19 option. Although the ECB backed the previous growth forecast of 3.9% for 2021 at its last meeting, many analysts now believe the figure is on the optimistic side. It seems increasingly likely that the consensus at the end of 2020 is too optimistic about the likelihood of economic recovery in 2021. On the other hand, while the US is still struggling with the pandemic, it should benefit from a massive \$ 1.9 trillion (USD) fiscal stimulus package. As regards monetary policy, the Bank of England is due to meet on 4 February, but the exchange rate market expects no change. In other words, the base rate is expected to be maintained at 0.10% and further quantitative easing of GBP 875 billion. Over the last month, we have seen a 250-point fluctuation in the EUR / JPY pair. We note the strong warning from the Japanese banking lobby, which is urging the Bank of Japan not to further reduce negative interest rates, as it fears that this could not jeopardize the profitability of the entire industry. The EUR / CHF pair continues to hover around 1.07-1.08, without the central bank having to take any remarkable steps in the currency market. The absence of any major geopolitical risks, despite the decline of the pandemic across the euro area, is one of the reasons for the pair's stability. The sharp decline in the EUR / CAD pair in recent weeks is due to the double pace of continued growth in oil prices during January (+ 8% for Brent and WTI over the month), which usually benefits the Canadian dollar, plus barriers to the pandemic and European vaccination program. As regards monetary policy, the Bank of Canada maintained its base rate at 0.25% and continued to release quantitatively at a rate of USD 4 billion (CAD) per week. The big surprise this February is Australia, whose central bank has decided to expand its quantitative easing program once the current round ends in April and will continue, perhaps until 2024. There is no doubt that the eurozone has entered a new recession, the Chinese economy is still recovering, it grew by 2.3% last year and optimists predict a possible 8% this year.

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%
2021	1,57%												1,57%