

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report. FEBRUARY 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	€ 4.01 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, IC Market, Pepperstone
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	+2,14%
Returns since model live trading	+60,56%
Last 12 months return	+22,04%
Number of trades during this month	106
Max. drawdown from peak	-3,79%
Sharpe ratio	0,89
Profit factor	2,23
Positive trades	85,35%

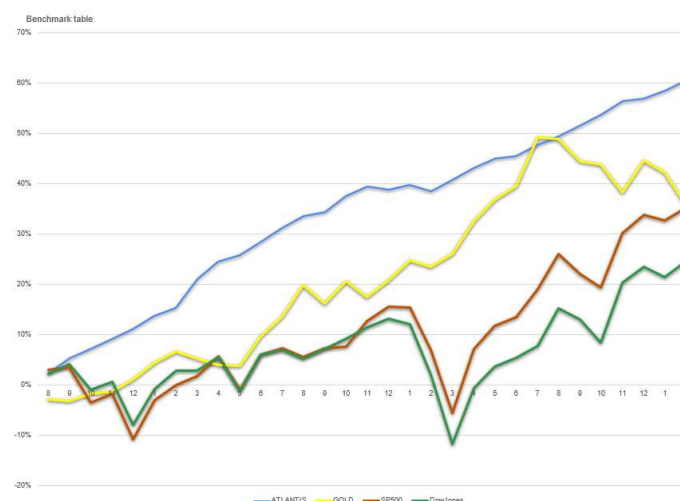
FUND ALLOCATION



rising commodity prices coupled with a recovery in Chinese demand. The euro (EUR) has appreciated against the yuan (CNH) since mid-February, mainly due to the decline in CNH due to the lower willingness of foreign exchange traders to take risks for emerging currencies due to concerns about the development of bond yields.

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 +2,14% in February 2021. The euro (EUR) remained relatively stable month-on-month against the US dollar (USD), ranging from 1.1957 to 1.2240. Investors' concerns about the sharp rise in inflation related to the recovery in demand and the Biden administration's stimulus plan, which could lead to a shift in monetary policy, have so far had no effect on the exchange rate. The pound (GBP) continues to capitalize out of hopes of returning to normal in the UK, faster than in the euro area. At the end of February, the UK government announced a plan to abolish the closure, which is to be extended from early March to the end of June. The UK's lead in vaccination should allow the country to economically outperform the eurozone this year, which should clearly support the pound. We continue to believe that the return of the EUR / JPY pair to 0.83 in the medium term cannot be ruled out at all. Despite concerns about inflation and some turbulence in the bond market, the euro (EUR) continued to hold very well against the Japanese yen (JPY) throughout February. In fact, the central bank is expected to publish its strategic assessment in March, which should open the door to lower rates to more negative territory if the economy needs it. The disadvantage is that such a measure could further weaken the Japanese banking sector, which is already suffering from a real problem of profitability. The euro / Swiss franc (EUR / CHF) pair returned to its 2019 highs without the intervention of the Swiss National Bank. The euro's jump above the 1.10 zone was very rapid and the possibility of consolidation opens up in the short term. In the long run, however, we reiterate our EUR / CHF target of 1.15. Factors driving the pair upwards include the prospects for economic recovery, a recovery in world trade and the expected increase in demand as restrictive measures begin to ease. The euro recorded a month-on-month negative performance against the Canadian dollar (CAD), but we cannot rule out a reversal of the trend if fears of a return to inflation persist. The Australian currency benefited most from

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

Mini-NASDAQ	-
SoyBean	-

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%	2,14%											3,71%