

# ATLANTIS

## trading portfolio



ALGORITHMIC HEDGE FUND report. MARCH 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/>

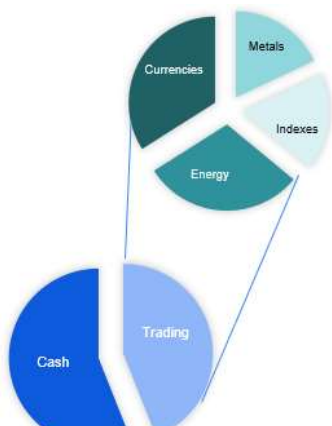
### ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 3.81 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	+2,05%
Returns since model live trading	+62,61%
Last 12 months return	+21,98%
Number of trades during this month	111
Max. drawdown from peak	-3,65%
Sharpe ratio	0,91
Profit factor	2,28
Positive trades	86,48%

### 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 + 2,14% in February 2021. The euro is in free fall against the US dollar. Likely, the decline is not over yet and could take the euro/dollar pair (EUR/USD) to around the 1.16 mark. With that in mind, faster and stronger economic recovery in the US, resulting from an effective vaccination programme and major fiscal stimulus package, has led to the massive recycling of foreign capital inflows on the US market. The euro's downward trend against the British pound was again confirmed in March. An orderly Brexit and, above all, much lauded management of the vaccination programme in the UK (which enables the UK economy to reopen more quickly) are major factors contributing to the rise in the pound. Indeed, based on the current rate of UK vaccination, nearly 75% of the population is expected to have received a first dose of the vaccine by mid-June, a target that the eurozone is expected to reach only several months later. The euro/Japanese yen pair (EUR/JPY) fluctuated significantly throughout March, evolving in line with US budget announcements and news on the development of the pandemic in Europe. The currency continues to be mainly influenced by the change in risk appetite/aversion, which remains the key barometer for understanding the EUR/JPY. Throughout March, the euro/Swiss franc pair (EUR/CHF) fluctuated in a chequered manner, within a very narrow band of just 150 pips. It confirmed that direct interventions on foreign exchange will continue in the medium term, in a bid to curb the Swiss franc's appreciation. The Canadian dollar (CAD) was supported by two main factors in March. Firstly, the rise in energy commodity prices continued and secondly, the Bank of Canada is to consider an imminent reduction in economic support, which is a driver of local currency appreciation. High volatility for the euro/Australian dollar pair (EUR/AUD) in March, within a range of nearly 350 pips is mainly due to the deterioration of the eurozone's short-term economic outlook, owing to the spread of Covid-19 across Europe. The clear discrepancy in economic outlook between the eurozone and China in the short term continues to be one of the drivers of the single currency's depreciation. In March, the euro/yuan pair (EUR/CNH) fell by almost 1.22% month on month.

### 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

MiniDJ	-
Corn	-

### 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%	2,05%										5,76%