

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report. APRIL 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.atlanticcapital.fund/>

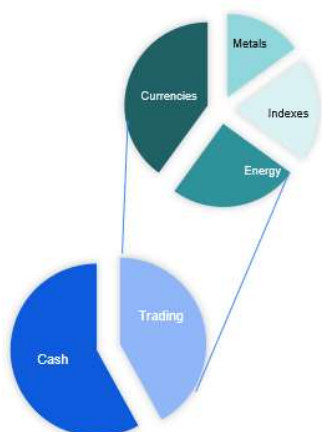
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 3.52 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

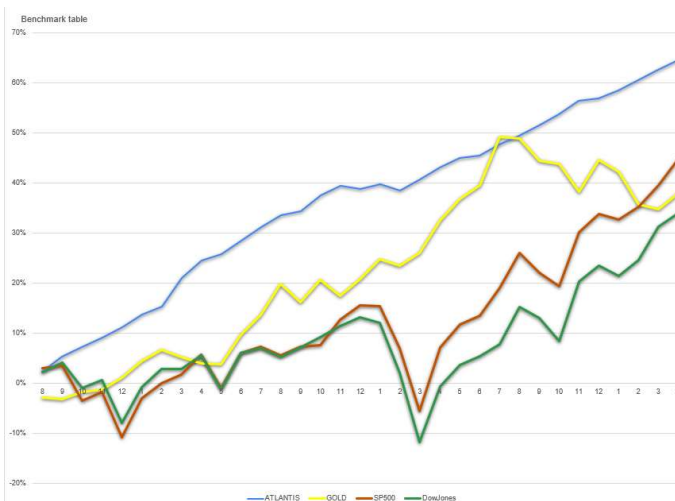
Last month's result	+1,91%
Returns since model live trading	+64,52%
Last 12 months return	+21,58%
Number of trades during this month	105
Max. drawdown from peak	-3,61%
Sharpe ratio	0,89
Profit factor	2,19
Positive trades	84,57%

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 + 1,91% in April 2021. Thanks to a significant improvement in Europe's economic outlook, the euro (EUR) has regained considerable ground against its main counterparts, particularly the US dollar (USD) (a monthly variation of +2.51%). The outlook remains very positive thanks to accelerated vaccination campaigns. The euro (EUR) posted one of its best monthly performances against the British currency (GBP) (+2.23% in April). All recent good news has already been incorporated into market prices (including economic reopening), hopes offered by accelerated vaccination programs and the impact of the Scottish general election scheduled for 6 May. The return of risk appetite in the foreign exchange market, primarily owing to optimism about the vaccination process and the forthcoming reopening of major economies, has seen a jump in the euro (EUR) against the Japanese yen (JPY) (+1.17% in monthly variation). After peaking at 1.1185 on 1 April, the euro-Swiss franc (EUR/CHF) pair fell rapidly towards its monthly low of 1.0974. It is likely that the lifting of lockdown measures, which will start as of mid-May in several European countries and will lead to a jump in macroeconomic indicators, enabling the pair to escape from the 1.10-1.11 zone, where it has hovered for over a month. The euro/Canadian dollar (EUR/CAD) pair rose slightly in April (+0.26%), largely due to renewed risk appetite, which favored the single currency. The Bank of Canada reduced the amount of its asset repurchasing. Sovereign debt buybacks have fallen from \$4 billion a week to \$3 billion. According to the latest vaccination figures, the EU is expected to reach herd immunity (70% of its adult population vaccinated) by July of this year. In Australia, the latest inflation data (a rise of just +0.6% in the consumer price index in Q1) confirmed that the Reserve Bank of Australia's monetary policy will remain highly accommodative for a long time to come. A rate hike is not expected until 2024. The euro (EUR) rebounded quite sharply against the yuan (CNH) in April (a monthly variation of +2.11%). This strong increase was mainly due to a rebalancing of traders' portfolios from their euro positions.

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	-
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%	2,05%	1,91%									7,67%