

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

ALGORITHMIC HEDGE FUND report MAY 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/>

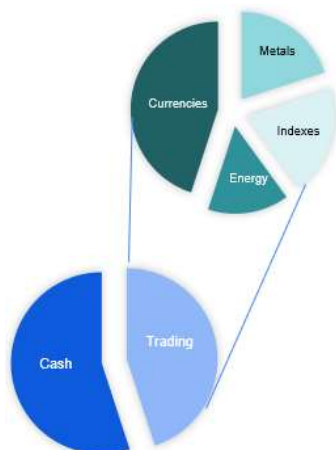
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 3.48 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	+2,43%
Returns since model live trading	+66,95%
Last 12 months return	+22,10%
Number of trades during this month	112
Max. drawdown from peak	-3,58%
Sharpe ratio	0,85
Profit factor	2,13
Positive trades	85,05%

FUND ALLOCATION



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

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	
MiniDJ	-
Corn	-



JUDr. Luboš Žuffa
CEO company

OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded growth of + 2,43% in May 2021. Despite inflation fears, risk appetite remains dominant on the foreign exchange market, with positive developments for the euro (EUR). The message is clear. Inflation is not projected to last, so no plans to adjust monetary policy are on the cards in the immediate future. As predicted, the pound sterling (GBP) has resumed its appreciation against the euro (EUR). The UK economy has reopened faster than the eurozone economy. This has made traders more optimistic, despite localised concerns about the Indian variant, therefore benefitting the pound sterling. The Bank of England forecasts an increase in the unemployment rate from 4.8% in the first quarter of 2021 to 5.8% by the end of the year. The best evidence that risk appetite prevailed in the foreign exchange market in May was the strong rise in the euro (EUR) against the Japanese yen (JPY), as the latter is typically considered a safe haven. The euro-Swiss franc pair (EUR/CHF) fluctuated within an extremely tight range (around 100 pips) in May. The pair is expected to remain stable in the short to medium term. Fortunately, current levels of reflation are limiting upward pressure on the Swiss franc, making things much easier for the country's central bank. As is always the case, risk appetite favours commodity currencies. This explains the sharp rise in the Canadian dollar (CAD) against the euro (EUR) in May. It also reflects the continued rise in commodity prices. As things stand, the current process of economic reopening and the prospect of economic activity returning to normal is expected to continue supporting the commodity market and, in turn, currencies that are heavily dependent on them, such as the CAD. A very broad fluctuation range for the euro-Australian dollar pair (EUR/AUD) was observed in May (almost 400 pips). It is a prime example of why the right currency hedging strategy is needed. In May, the euro-yuan (EUR/CNH) pair fluctuated within a very narrow range of about 10 pips. The CNH continues on its upward underlying medium-term trend, directly reflecting hopes for a strong economic recovery in China.

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%	2,43%								10,10%