

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report JUNE 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/>

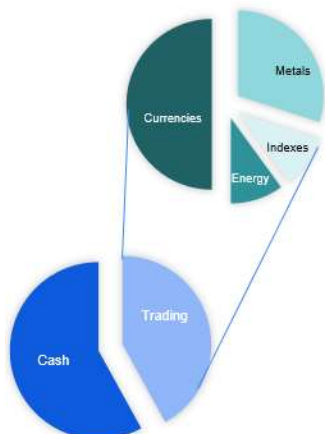
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 3.50 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	-0,42%
Returns since model live trading	+66,53%
Last 12 months return	+21,14%
Number of trades during this month	108
Max. drawdown from peak	-3,62%
Sharpe ratio	0,44
Profit factor	1,95
Positive trades	78,80%

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 loss of - 0,42% in June 2021. The reason for this loss was the high movement during FOMC news, where the algorithms recorded losses, but thanks to discretionary trading, we reduced this loss to -0.42. The pair the EUR/USD is stuck between two major levels: support at 1.1804 and resistance at 1.2160. Given the lack of clarity on US monetary policy, EUR/USD could continue to trade within this wide range for much of the summer. The market expects the central bank to make policy announcements in Jackson Hole in late August. In the short term, all indicators show that the EUR/GBP pair will continue to fluctuate around 0.85-86 for lack of catalysts. At its most recent meeting, the Bank of England confirmed its monetary status quo (main rate held at 0.1% and stock of purchased assets maintained). In recent weeks, EUR/JPY has repeatedly tried to break out of the 133-134 range. To no avail. The pair has therefore begun a consolidation process, which explains the 1.92% drop in the monthly variation. Unsurprisingly, volatility in EUR/CHF remained very low in June, fluctuating within a tight trading band of 130 points, which is small for such a long period. The lack of volatility is due to the virtual disappearance of risk aversion from forex markets as economies reopen worldwide. The EUR/CAD pair fluctuated throughout June. The euro lost ground against the Canadian dollar, which was reinvigorated by the strong surge in energy prices (Brent rose 9.8% and WTI 13.4% in June). Given the process of economic reopening under way, there is every reason to believe that commodity prices will continue to rise over the next three to six months. The main short-term focus will be the Australian central bank meeting on 6 July, after which some analysts believe that existing programmes could be adjusted. We may then see higher volatility in the EUR/AUD pair, which is why an appropriate currency hedging strategy is needed. The slide in the EUR/CNH is largely due to economic dynamics in China. The country is at a more advanced stage in the economic cycle than the euro area. The second quarter can be considered the peak of growth for China, with the CNH strengthening significantly within the space of a few weeks. However, we should remain vigilant with regard to this currency pair, as volatility tends to resurge in the summer.

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	-
Lean Hogs	-

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%	-0,42%							9,68%