

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report JULY 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/>

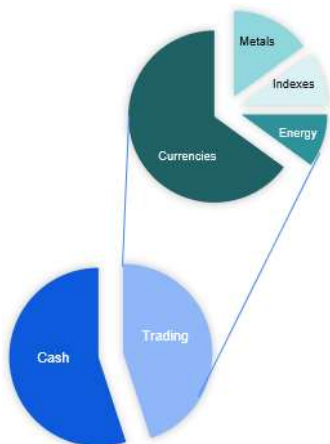
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 3.61 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% - 30% p.a.
Strategy	Alghos

ALTERNATIVE FUND STATISTICS

Last month's result	3,04%
Returns since model live trading	+69,57%
Last 12 months return	+22,05%
Number of trades during this month	143
Max. drawdown from peak	-3,90%
Sharpe ratio	0,78
Profit factor	2,07
Positive trades	80,20%

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 3,04% in July 2021. Forex market participants moved back into buying positions after the Fed signalled that it will stick with its ultra-accommodating monetary policy for a little longer in an effort to bring the job situation to full health. In the medium term, we expect the EUR/USD to remain in a range between 1.16-1.20. The EUR/GBP pair is still anchored in its three-month range between 0.85 and 0.87. From an economic point of view, this new episode of the COVID-19 should not hinder the rebound of the activity, judging by the high frequency indicators which are abundantly used by economists since March 2020 in order to estimate accurately the possible evolution of growth. In July, demand for the JPY rose sharply, especially in the first part of the month, driving the EUR/JPY to a monthly low of 128.88. Forex market participants were drawn to the JPY and other defensive assets amid concerns about the variant delta and the potential negative economic fallout that could result from its spread. The EUR/CHF lost significant ground in July (-2.02% month-on-month) mainly due to concerns about the rapid spread of the variant delta, which is already present in over 98 countries. Forex market participants preferred to opt for safe havens, which automatically favoured the CHF. In particular, many institutional investors (such as large banks and investment funds) have been seen buying the CHF in recent weeks. The Bank of Canada's July decision was fully in line with expectations. The main policy rate was maintained at 0.25% while the asset purchase programme was again adjusted downwards to CAD 2 billion per week. This reflects the economic improvement in the country, against the backdrop of a health situation that is under control, and the fact that financing conditions remain very good. Due to the recent lockdowns announced in several major Australian cities, economic activity in the third quarter will be strongly impacted. In these conditions, it is highly likely that the RBA will reverse its decision to reduce the weekly pace of asset purchases. Note that the FX market has already fully priced in the possibility of the Australian central bank backing off on asset purchases. There was a lot of volatility in the EUR/CNH pair in July, but it ended the month close to its starting level. The recent turmoil in the Chinese market (directly related to the government's takeover of several sectors of activity in the fields of new technologies and education) could induce a risk of strong depreciation of the CNH if it persists.

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

Heating Oil	-
MiniDJ	-

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%	3,04%						12,72%