

# ATLANTIS

## trading portfolio



### ALGORITHMIC HEDGE FUND report AUGUST 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/>

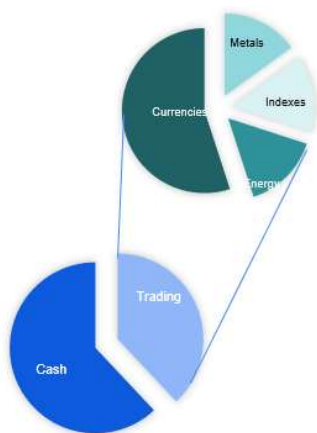
#### ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 3.95 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

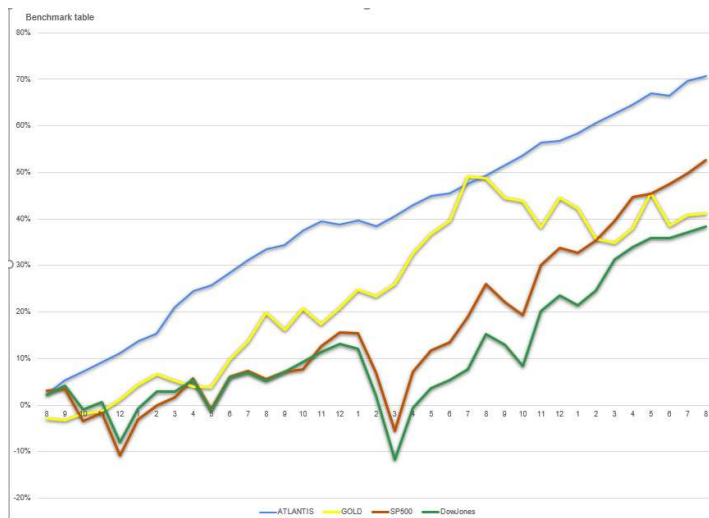
Last month's result	1,13%
Returns since model live trading	+70,70%
Last 12 months return	+21,32%
Number of trades during this month	98
Max. drawdown from peak	-4,20%
Sharpe ratio	0,77
Profit factor	1,91
Positive trades	74,30%

#### 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 1,13% in August 2021. The central bank will reduce its asset purchases (tapering) by the end of the year, but it refrained from specifying a start date or defining the composition of the tapering. Meanwhile, European Central Bank monetary policy is on autopilot. For the time being, the euro continues to move within its monthly range between 1.17 and 1.19. The Bank of England is also maintaining the status quo. The UK central bank anticipates that inflationary pressures will increase in the coming months (with the consumer price index possibly reaching 4% in November or December), but is not currently considering intervening. The EUR/JPY still remains in a long-term bearish channel while it is below the 131.00-131.50 area. The euro was penalized at the beginning of August in particular by a sudden increase in risk aversion, related to the situation in Afghanistan, but the effect was short-lived. The EUR/CHF pair briefly breached the support at 1.07 – which is considered by some market participants to be a threshold at which the Swiss National Bank intensifies its currency interventions. Among the major currency pairs, the EUR/CAD was the most volatile in August. The fluctuation band of the cross was almost 450 pips! In the short term, the 1.51 threshold, which serves as a resistance and which has systematically triggered a sharp drop in the pair every time it has been breached, should be closely monitored. On the political front, Canadian Prime Minister Justin Trudeau has called early parliamentary elections for 20 September. Despite the various lockdowns in Australia and the resulting economic turmoil, the Australian central bank seems determined to continue to taper its asset purchases. Asset purchases are expected to fall to AUD 4 billion per week from AUD 5 billion previously, from 1 September. The foreign exchange market seems to be anticipating an upcoming announcement of measures by the Chinese authorities to support the economy. According to the official press (in English), the authorities are considering a further reduction in the reserve requirement for banks in the fourth quarter (which ensures good financing conditions for companies in particular), and the maintenance of open market transactions to provide liquidity.

#### 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	-
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%	2,43%	-0,42%	3,04%	1,13%					13,85%