

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report SEPTEMBER 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.atlantiscapital.fund/>

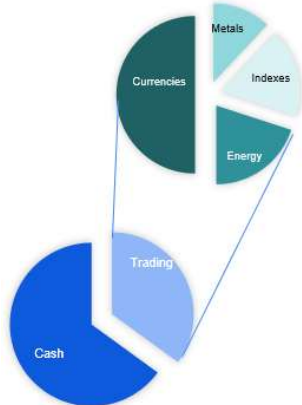
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 3.90 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	- 0,83%
Returns since model live trading	+69,87%
Last 12 months return	+18,52%
Number of trades during this month	86
Max. drawdown from peak	-4,48%
Sharpe ratio	0,67
Profit factor	1,09
Positive trades	71,08%

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	
Mini- NASDAQ	-
SoyBean	-



JUDr. Luboš Žuffa
CEO company

OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded loss of -0,83% in September 2021. On both sides of the Atlantic, monetary policy is currently running on autopilot. In the Eurozone, the ECB is expected to hold further talks on ultra-accommodative measures, but not until the November or December meetings at the earliest. In the US, the Federal Reserve has simply confirmed that the tapering of asset purchases will be announced soon. In addition, we are seeing a very sharp rise in energy prices, and this is already having an impact on producer and consumer prices. Should we experience a harsh winter in Europe this year, some analysts already predict an energy crisis, bringing about electricity and heating rationing in some countries. Of course, this would have a negative impact on economic activity and could lead to a fall in the single currency. In month-on-month terms, the EUR/GBP pair rose by 0.43%. After months of stability in the range of 0.85 to 0.86, the pair has once again managed to break above 0.86. On the monetary policy front, the Bank of England kept its rate and asset purchase programme unchanged. In September, the EUR/JPY trading range was little changed from August. The pair bounced off the 127.98 support zone which could allow a breakout around the 131.00 area in the short term. Evergrande's woes in China culminated in increased demand for JPY in early September. However, the move did not last. As with most other central banks, the Bank of Japan is on automatic pilot. The Swiss National Bank is on autopilot and intends to maintain its negative interest rate policy (at -0.75%) as long as necessary. The Swiss National Bank also believes that the CHF is overvalued against the euro. At its meeting on the 8th September, the Bank of Canada kept rates and its asset purchase programme unchanged. The main policy rate is at 0.25% while the weekly volume of asset purchases is at CAD 2 billion. At its scheduled meeting on the 27th October, we expect the Bank of Canada to reduce the volume of asset purchases to CAD 1 billion per week. The euro fell by 0.85% against the Australian dollar in monthly variation in September. However, this decline could be short-lived. The problems of the Australian economy are manifold. The Central Bank has highlighted the risks to financial stability posed by soaring household debt and the housing bubble. In addition, the Australian economy, which is a major exporter of raw materials to China, notably iron ore, could be adversely affected by the Chinese slowdown brought about by the restructuring of property giant Evergrande.

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%	-0,83%				13,02%