

ATLANTIS

trading portfolio



ATLANTIS
CAPITAL GROUP

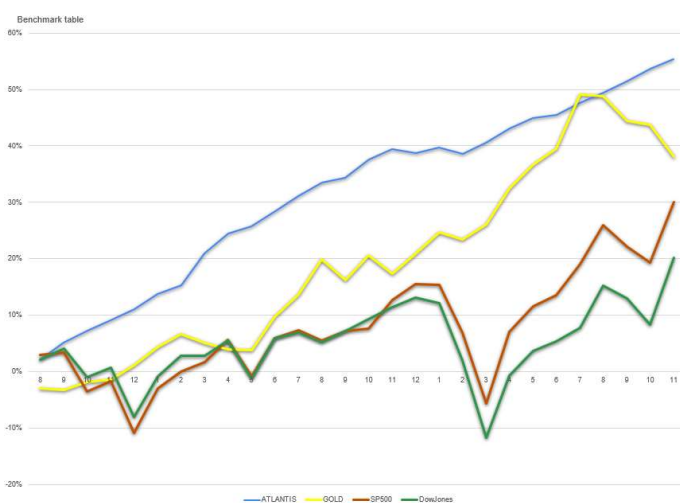
ALGORITHMIC HEDGE FUND report. NOVEMBER 2020

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	€ 4.31 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	LMAX , GAIN
Management fee	0,1% monthly
Subscription fee	1,75%
Success fee	25%
Redemption fee	0%
Target annual returns	15% - 25% p.a.
Strategy	Alghos

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	↓

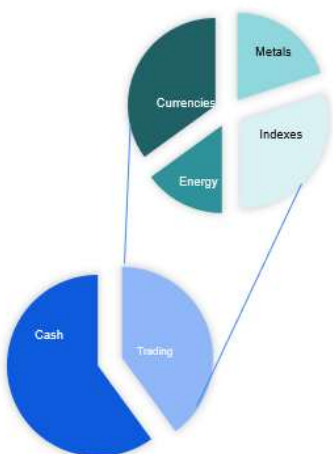
OTHERS

Lean Hogs	-
Corn	-

ALTERNATIVE FUND STATISTICS

Last month's result	+1,73%
Returns since model live trading	+55,36%
Last 12 months return	+15,93%
Number of trades during this month	94
Max. drawdown from peak	-4,29%
Sharpe ratio	0,70
Profit factor	2,08
Positive trades	79,89%

FUND ALLOCATION



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

OVERVIEW



JUDr. Luboš Žuffa
CEO company

The private algorithmic hedge fund - ATLANTIS recorded growth of + 1.73% in November 2020. The increased risk appetite in November explains the growth of the euro, which climbed to the psychological level of 1.20 this week. However, caution needs to be exercised as the ECB has repeatedly stated that it closely monitors changes in the EUR / USD exchange rate. This means that this will not allow for an excessive increase in the single currency, which could damage the recovery of the European economy. Foreign exchange marketers have shown considerable indecision due to the uncertainty associated with Brexit. The new key date has been moved to 10 December, the date of the last European Council of the year, which should raise questions about EU-UK trade relations after Brexit. Although the visibility of Brexit remains minimal, it has already become clear that the United Kingdom will be one of the developed economies most affected by the pandemic. At the same time, there were strong fluctuations in the euro-yen currency pair (EUR / JPY) in November. Much of this volatility is explained by the US presidential election, the resumption of lock-down measures in many countries and announcements of more vaccines. As for monetary policy, since the beginning of the pandemic, the central bank has bought 75% of all Japanese government debt, a world record. Japan's economy remains in recovery and GDP is expected to decline by 5.5% over the fiscal year to March 2021. The euro returned to the Swiss franc in November, mainly due to the improved economic outlook for 2021 following the support of Covid -19 vaccine announcements. The Canadian dollar continues to support a strong recovery in commodities, especially in the energy sector, reflecting investors' optimistic expectations about the growth prospects of 2021. By the end of the year, the Bank of Canada is estimated to hold nearly 56% of the country's total government bonds. which will ensure a return to growth next year. The euro fell by 2.64% against the Australian dollar in November. The growth of the Australian currency can be explained by expectations that Australia should be the main beneficiary of the Chinese economic recovery by next year, while the Central Bank of Australia (RBA) has made it clear that it will increase its stimulus measures for the country's economy again. As for the EUR / CNH pair, November was synonymous with a modest appreciation phase in favor of the euro (+ 0.86%). China is expected to be the only major economy to experience growth this year.

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%		16,54%