



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/>

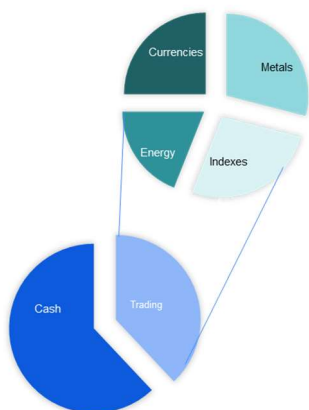
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 4.24 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

ALTERNATIVE FUND STATISTICS

Last month's result	+2,28%
Returns since model live trading	+53,63%
Last 12 months return	+16,05%
Number of trades during this month	102
Max. drawdown from peak	-4,16%
Sharpe ratio	0,75
Profit factor	2,73
Positive trades	83,23%

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	
SoyBean	-
MiniDJ	-



JUDr. Luboš Žuffa
CEO company

OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded growth of + 2.28% in October 2020. The rise in COVID-19 cases and the associated intensification of containment measures is weighing on activity, constituting a clear deterioration in the near-term outlook. In fact, while activity in the manufacturing sector has continued to recover, activity in the services sector has been slowing visibly. The Federal Reserve's decisions and a push for fiscal help to subside pandemic situation will influence FX more than electoral results. Unless a congressional agreement on the stimulus package is reached quickly, then central bank intervention to support the economic recovery by ensuring the most affordable credit conditions seems more than likely. FX flows fell in line with pandemic management: currencies where the virus was contained performed better than larger populous countries' tender. The upheaval caused by the US presidential election has ultimately exerted a lesser influence on the EUR/USD pair than anticipated. In terms of pricing, the forex market had already factored in the eventuality of a disputed election. Even if the resulting legal battle between Republicans and Democrats will continue for some time, the scenario unfolding, with Biden in the White House and Congress divided, seems to have garnered a favourable reaction from market players, which explains the risk appetite observed over the past few sessions. The ECB has clearly indicated that renewed measures will be taken at that time, and that all potential instruments may be deployed in order to mitigate the economic fallout. As was the case a month ago, the issue of quotas remains one of the main sticking points. At this stage, interventional politics seems to be the only means of overcoming this major stumbling block between London and Paris. We will have to wait until the next European Council on 19 November to see if German chancellor Angela Merkel and French president Emmanuel Macron can secure any concessions on this matter. That said, even if an agreement is reached, 2021 will be a challenging year for the UK economy, which could lead to renewed volatility in the EUR/GBP pair. According to the Bank of England's latest forecasts, this year's recession should amount to around -11%, while next year's economic upswing should reach approximately +7.25% (versus an initial estimation of +9%). In October has been observed a great deal of volatility in the EUR/AUD pair, which may be partially explained by the Reserve Bank of Australia's (RBA) surprise decision to reduce its key interest rate to a historically low level. While in January the rate stood at 0.75%, it has now been reduced to 0.10%. This drop in the key interest rate aims to stimulate an Australian economy in stagnation due to some of the strictest lockdown measures.

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%			14,81%