

ATLANTIS

trading portfolio



ALGORITHMIC HEDGE FUND report OCTOBER 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/>

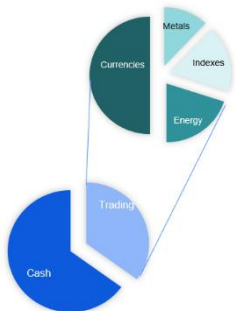
ALTERNATIVE FUND FACTS

Name	Hedge Fund
Domicile	Czech rep.
Fund size	€ 3.98 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

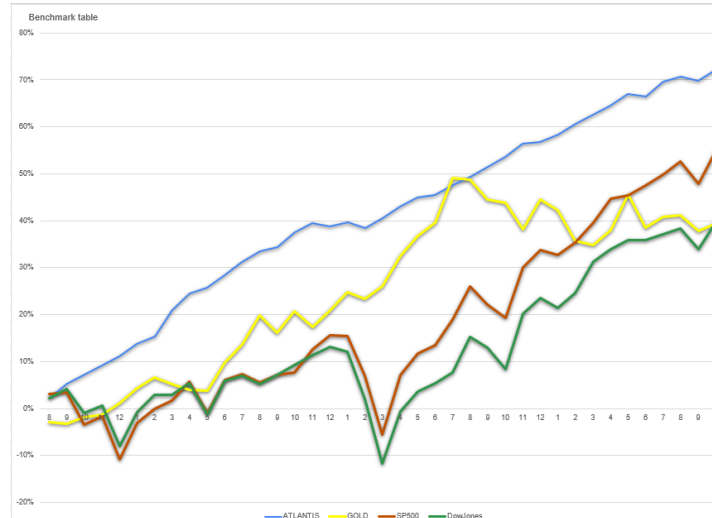
Last month's result	2,15%
Returns since model live trading	+72,02%
Last 12 months return	+18,39%
Number of trades during this month	106
Max. drawdown from peak	-2,73%
Sharpe ratio	0,69
Profit factor	2,36
Positive trades	83,00%

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 an increase of 2,15% in October 2021. As expected, the European Central Bank meeting was not a particularly important one. The real date for the EUR/USD pair is the US Federal Reserve meeting on 2-3 November. There is consensus within the US central bank on the need to normalise monetary policy by reducing asset purchases (tapering). Every month, the central bank buys back an average of \$120 billion of assets on the financial markets. From mid-November or early December at the latest, the volume of asset purchases should decrease by USD 15 billion per month. At this rate, the central bank should end its asset purchase programme from June 2022. The foreign exchange market anticipates that a first rate hike could occur in September 2022, if inflation remains high. The EUR/GBP has definitively broken out of its summer range of 0.85-0.86. The pound strengthened by 1.56% month-on-month in October. With inflationary pressures building and possibly exceeding 5% year-on-year at the beginning of next year, the FX market is anticipating that the central bank could raise its main policy rate by 15 to 25 basis points in November. It is very rare for the Bank of England to decide to act before the US Federal Reserve. The EUR/CHF reached an 11-month low in late October on the foreign exchange market. The Swiss franc also strengthened noticeably against the US dollar, for example. Forex market operators' concerns about the course of inflation are prompting their retreat into safe haven assets, including the Swiss franc..

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%	-0,83%	2,15%			15,17%