

# ATLANTIS

## trading portfolio



ATLANTIS  
CAPITAL GROUP

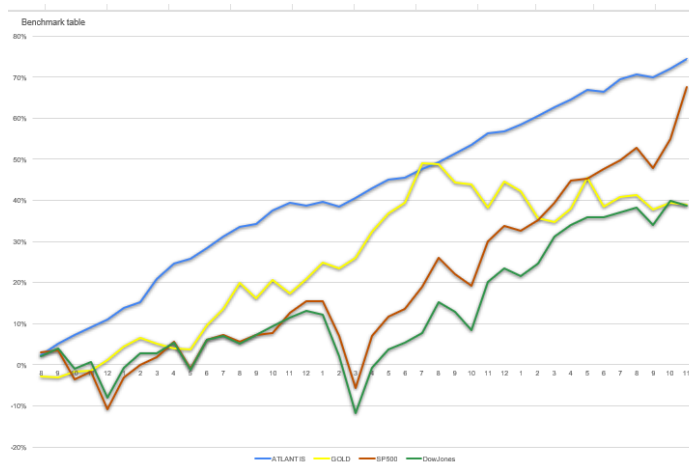
### ALGORITHMIC HEDGE FUND report NOVEMBER 2021

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                   | € 4,07 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                      |

#### 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   | ↑ |

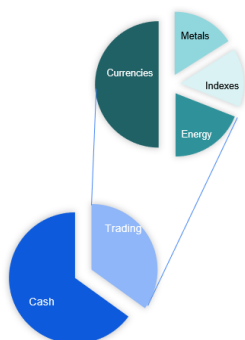
##### OTHERS

|             |   |
|-------------|---|
| Corn        | - |
| Heating Oil | - |

#### ALTERNATIVE FUND STATISTICS

|                                    |         |
|------------------------------------|---------|
| Last month's result                | 2,33%   |
| Returns since model live trading   | +74,35% |
| Last 12 months return              | +18,99% |
| Number of trades during this month | 114     |
| Max. drawdown from peak            | -2,58%  |
| Sharpe ratio                       | 0,70    |
| Profit factor                      | 2,53    |
| Positive trades                    | 84,60%  |

#### FUND ALLOCATION



JUDr. Luboš Žuffa  
CEO company

#### OVERVIEW

The private algorithmic hedge fund - ATLANTIS recorded an increase of 2,33% in November 2021. The economic horizon is darkening in the eurozone. Austria could enter a recession. Germany is facing an abrupt slowdown in activity. Shortages and rising energy prices continue to be a cause for concern. To this must also be added the European Central Bank's desire to maintain a stable monetary policy, which has some negative impact on the euro exchange rate. For the rebound to be sustainable and to be called a trend reversal, EUR / USD would need to break through resistance at 1.1375. In November, EUR/GBP was subject to volatility, trading in a wide range of 200 points. At its November meeting, the Bank of England (BoE) surprised the foreign exchange market by keeping its monetary policy unchanged, having hinted that it was ready to raise its main policy rate. Concerns over the Omicron variant also led to slightly more volatility than expected. The only certainty we have at this point is that the UK central bank is planning to raise the base rate by at least 0.5% over the next year to bring down inflation. The risks associated with the new Omicron variant, disruption to production chains and runaway inflation raise fears of severe economic consequences for the eurozone in the fourth quarter. EUR/CHF fell significantly in November. The pair is back to its 2015 levels due to increased risk aversion in the forex market. EUR/CAD rebounded strongly at the end of November, although this is a technical movement in our opinion. The market anticipates that the first interest-rate hike will come in early spring 2022. The Chinese government wants a strong currency to limit the economic impact of the rise in imported energy products. This explains the month-on-month fall in the euro against the CNH. But given the increased risks of stagflation (declining growth and high inflation), we would not be surprised if the authorities tolerate a higher EUR/CNH exchange rate next 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% | 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% | 2,33% |        | 17,50% |

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