



Strategic Fund Fact Sheet

July 2019

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July 2019
 Market Commentary

The Crypto Markets have come a long way since our last update. Bitcoin prices have tripled in three months' time, and many other crypto assets have followed. Quite a few have not. In our last update we discussed how at a time of reduced valuations, progress can be more clearly measured and invested in. This has proven to be true as the market rally that started in March was the real deal and the leading coin of this rally, Bitcoin, showed its relative strength early in the rally. Looking forward, the rally this spring has vindicated winter time investors and set the stage for continued Crypto growth. Institutions are taking this space seriously now as onboarding platforms like Bakkt and Fidelity are coming online.

However, there have been drastic changes recently in crypto markets. To start, towards the end of June we saw Bitcoin relative strength surge, it continued to rise while "Alt Coins" began to selloff, and later accelerated their selloff. This left a situation where Bitcoin was basically the only market that was still healthy. In time BTC began to selloff and at that point we acted and took the fund basically to cash. The environment has turned negative and after a massive run up like we saw, it is usually best to avoid risk. At this point we expect rangebound to down trending price action. It's hard to say how long these conditions could last but continuous observation and application of strategy and principles will guide the way forward. Overall system is in Yellow Zone conditions.

Portfolio Performance

The Amsys Digital Asset Fund has performed well since inception in October. Our trading and volatility control systems have now performed as expected during all the trading zones. To review, we shifted into a red zone as fund trading commenced and we were able to go short and profit from the late 2018 decline. By the beginning of 2019 we had shifted to a yellow zone and were able to keep volatility low as we awaited the next major shift. That shift came in March and April as we shifted into a green zone as the markets took off from a base. This effort was also in line with our expectation, as the market rallied, AMSYS DAF was able to pick up on this and act accordingly by shifting most of our portfolio into BTC early on in April. Our investment process was proven effective as we outperformed both BTC and crypto hedge fund indices, both on an absolute and risk adjusted basis since the inception of our fund.

It's hard to imagine the future much brighter than what is indicated currently. The continued flow of outside money into this ecosystem is set to continue, possibly at a rapid pace. Some crypto assets will continue to fall behind and slowly disappear, and others will see increasing growth and exposure to mainstream. In crypto, a bull market tide does not lift all boats. Like the aftermath of the tech boom, many projects will never see daylight again. That is OK and part of a new technology market cycle. What's exciting is now we have a clear view of what has recovered and what role it will play in an increasingly decentralized world and are able to invest accordingly.

Performance Since AMSYS DAF Inception (as of June 30, 2019)

Source: Amsys DAF, Eureka Hedge CCHF, Barclay Hedge, Crypto Compare
 Past performance is not an indicator of future performances.

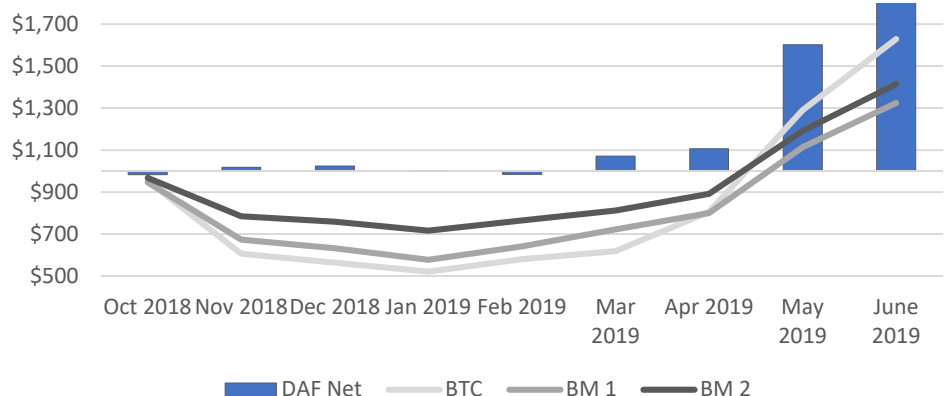
| | Oct-18 | Nov-18 | Dec-18 | Jan-19 | Feb-19 | Mar-19 | Apr-19 | May-19 | June-19 | Since Inception |
|--|--------|---------|--------|--------|--------|--------|--------|--------|-----------|-----------------|
| AMSYS DAF (Gross Return) | -1.61% | 4.14% | 1.01% | -1.94% | -1.68% | 10.17% | 3.39% | 63.14% | 20.54% | 123.51% |
| AMSYS DAF (Net Return)* | -1.75% | 3.54% | 0.68% | -2.11% | -1.85% | 8.82% | 3.27% | 44.80% | 15.68% | 85.23% |
| Bitcoin (USD % Return) | -4.57% | -36.42% | -7.00% | -7.71% | 11.39% | 6.53% | 30.34% | 60.24% | 26.16% | 62.83% |
| Eureka Hedge Crypto-Currency HFI | -5.31% | -28.87% | -6.10% | -8.59% | 10.88% | 12.58% | 10.95% | 39.17% | 18.88%** | 32.47% |
| Barclay Crypto-Currency Traders Index | -3.24% | -18.94% | -3.33% | -5.47% | 6.82% | 6.10% | 9.70% | 33.74% | 18.68%*** | 41.44% |

* Net Return is calculated based on Gross return minus Management and Performance fees due to manager. The fund manager caps fund expenses.

** Eureka Hedge Crypto-Currency Hedge Fund Index : estimated performance based on 40.00% of funds which have reported June 2019 returns as of 15 July 2019.

*** Barclay Cryptocurrency Traders Index : estimated performance for June 2019 calculated with reported data from 14 funds as of 15 July 2019.

Growth of Initial \$1,000





July 2019
 Strategy Commentary

AmSYS DAF trading strategy is centered around our three-zone algorithmic model. This model is based on medium- and long-term trend determination, individual coin relative strength, and several other proprietary indicators. Before trades are made, we determine the applicable trading zone which governs the size and structure of the trade and overall portfolio exposure.

Red zone: Defensive positioning, high cash, market neutral stance with no more than 25% long or short net exposure. Trade timeframes are relatively short.

Yellow zone: Light overall exposure, no more than 35% net exposure. Trade timeframes are relatively short, long/short strategies are favored.

Green zone: High digital asset exposure, up to 100% of net portfolio exposure. Trade timeframes are relatively long.

Key Fund Facts

Fund Name: AMSYS Digital Asset Fund, LP

Fund Manager: AMSYS Capital, LLC

Admin: Tower Fund Services

Legal: Capital Fund Law

Auditor: Richie May

Bank: Bancorp South & BBVA Compass

Fund Type: Open Ended

Minimum: \$100,000

Management Fee: 2%

Performance Fee: 20%

Lockup: 12 Months

Eligibility: Qualified Investors

Withdrawals: Upon 60 day's notice (paid within 30 days). Subject to 25% quarterly gate.

Regulation: Reg D; CFTC (CTA & CPO); Investment Manager is Exempt Reporting Investment Adviser.

Reporting: Monthly Investor Update and NAV; Quarterly Conference Calls.

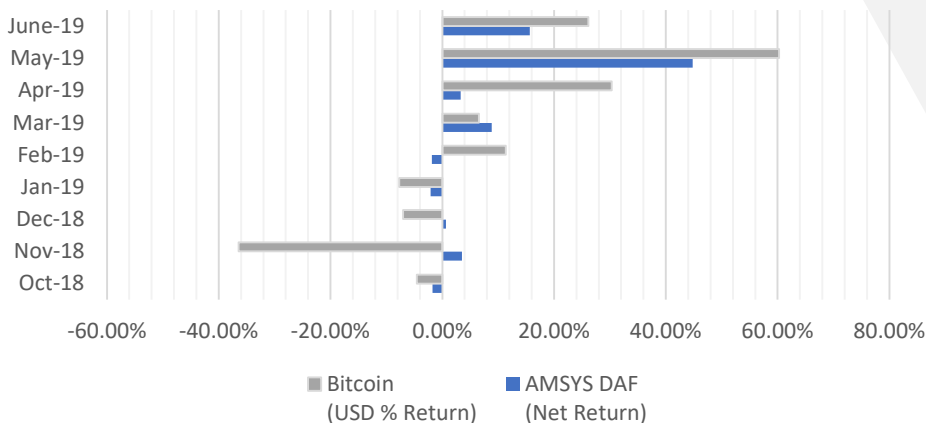
Statistical Analysis

| | DAF (Gross) | DAF (Net) | BTC | BM1 | BM2 |
|--------------------|-------------|-----------|---------|---------|---------|
| Best Month | 63.14% | 44.80% | 60.24% | 39.17% | 33.74% |
| Worst Month | -1.94% | -2.11% | -36.42% | -28.87% | -18.94% |
| Cumulative Return* | 123.51% | 85.23% | 62.83% | 32.47% | 41.44% |
| % Positive Months | 66.67% | 66.67% | 55.56% | 55.56% | 55.56% |
| Standard deviation | 19.73 | 14.16 | 26.18 | 18.80 | 14.34 |
| Sharpe Ratio** | 1.04 | 1.11 | 1.00 | 1.03 | 1.30 |
| Sortino Ratio** | 122.16% | 77.41% | 4.94% | 3.12% | 6.14% |

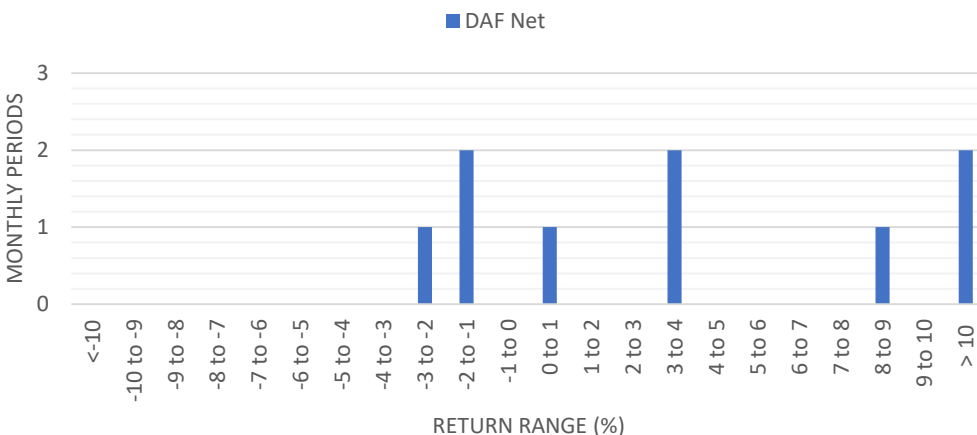
*Cumulative Return represents return since inception of AmSYS DAF in October 2018

**Sharpe and Sortino calculations assume 0% Risk Free Rate

AMSYS DAF vs. BTC



DAF Distribution of Returns



Past performance is not an indicator of future performances.