



# Strategic Fund Fact Sheet

April 2019

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**April 2019  
 Market Commentary**

Since the Inception of the fund in October of 2018, the Crypto markets have undergone dramatic volatility and structural changes. Hundreds of projects that held promise as 2018 began, have been basically relegated to the historical dustbin. Industry leaders have been forced to downsize significantly and rethink their longer-term business models. While this may seem "bad" on the surface, these structural changes are both to be expected and very necessary in the long term growth cycle of a new industry that holds both the promise to change the world and the rampant speculation that goes along with such hope.

At this point, the over-leveraged and under experienced participants have been wiped out or moved on to other things. During this time of reduced hype and reduced valuations, true progress can be more clearly measured and invested in. We look forward to 2019 with enthusiasm.

**How do we select the markets we trade?**

As with past technology revolutions, there will be many losers and fewer winners over the long run. We see our job as defining the characteristics of long term successful crypto assets and strategically investing in them. Metrics such as relative strength, current trend, and liquidity are used on a micro level. By utilizing a liquid strategy we are able to constantly sift for the best of breed, exiting ideas that aren't working and moving towards ones that are. We aim to adapt to market conditions as at times we may hold dozens of individual positions and at other times none. Average holding periods may vary substantially depending on the success of the position, but positions that aren't working are phased out in a risk responsible manner. The overall goal is to strategically zone into the sectors and tokens of this space that are most likely to see exponential growth.

**Portfolio Performance**

The Amsys Digital Asset Fund has performed exceptionally well in the volatile first six months of trading. Our trading and volatility control systems have performed exceptionally well in this volatile environment. Amsys DAF is primarily a longer term trend based fund centered around a three zone model dictating exposure levels and overall market direction bias. Leading into the November crash in digital assets, our models shifted into a "red zone" as the crash began and we were able to profit by positioning net short. Shortly after the market bottomed in December we shifted into a "yellow zone", and kept overall exposure low. We waited for a trend to emerge into a "green zone" and were able to increase exposure accordingly. Over the long run, Amsys DAF is very bullish on Digital Assets, and our highest exposure levels and profits will come from a rising market. The goal of the fund is to offer enhanced risk adjusted returns compared to other crypto hedge funds and crypto market cap indices. Our strategy and allocation depend on the trading zone we are in. We intend to be most active during green zones and focus on identifying and gaining exposure to leading markets with sufficiently liquid crypto assets and potentially other futures markets like gold. Our fund intends to manage volatility on a situational basis by having a defined exit plan that fits our goal of enhanced risk adjusted returns.

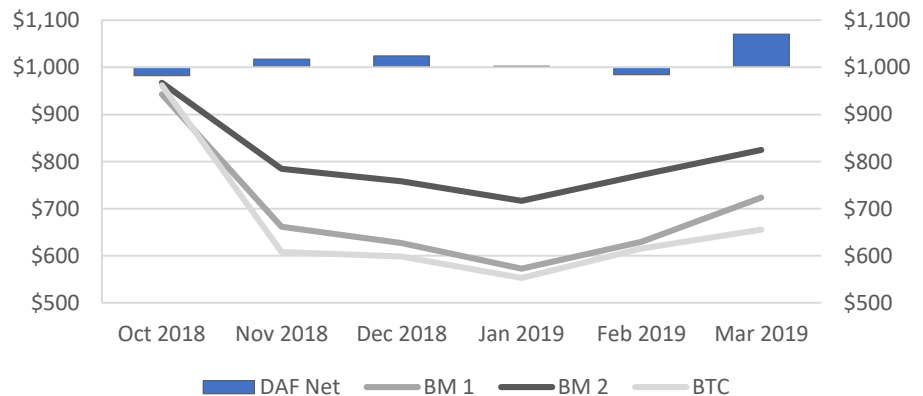
**Performance Since AMSYS DAF Inception  
 (as of March 31, 2019)**

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	Since Fund Inception
<b>AMSYS DAF (Gross Return)</b>	<b>-1.61%</b>	<b>4.14%</b>	<b>1.01%</b>	<b>-1.94%</b>	<b>-1.68%</b>	<b>10.17%</b>	<b>9.93%</b>
<b>AMSYS DAF (Net Return)</b>	<b>-1.75%</b>	<b>3.54%</b>	<b>0.68%</b>	<b>-2.11%</b>	<b>-1.85%</b>	<b>8.82%</b>	<b>7.08%</b>
<b>Bitcoin (USD % Return)</b>	<b>-3.83%</b>	<b>-36.78%</b>	<b>-1.55%</b>	<b>-7.71%</b>	<b>11.39%</b>	<b>6.53%</b>	<b>-34.45%</b>
<b>Eureka Hedge Crypto-Currency HFI</b>	<b>-5.73%</b>	<b>-29.83%</b>	<b>-5.26%</b>	<b>-8.63%</b>	<b>9.95%</b>	<b>14.89%**</b>	<b>-27.67%</b>
<b>Barclay Crypto-Currency Traders Index</b>	<b>-3.24%</b>	<b>-18.94%</b>	<b>-3.33%</b>	<b>-5.47%</b>	<b>7.69%</b>	<b>6.81%***</b>	<b>-17.56%</b>

\* Fund manager covering fund expenses through 2019. Subject to change at anytime.  
 \*\* Eureka Hedge Crypto-Currency Hedge Fund Index : estimated performance based on 54.55% of funds which have reported March 2019 returns as of 17 April 2019.  
 \*\*\* Barclay Cryptocurrency Traders Index : estimated performance for March 2019 calculated with reported data from 20 funds as of 17 April 2019.

**Growth of Initial \$1,000**



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**April 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.

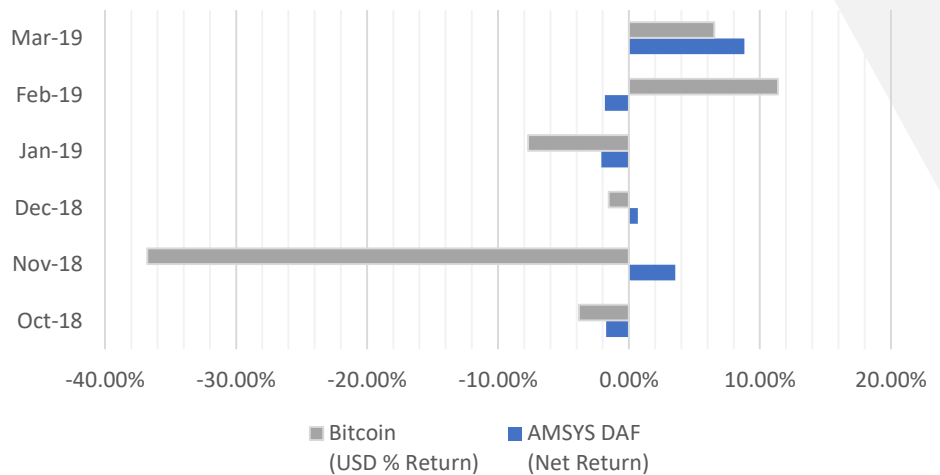
Reporting: Monthly Investor Update and NAV; Quarterly Conference Calls.

**Statistical Analysis**

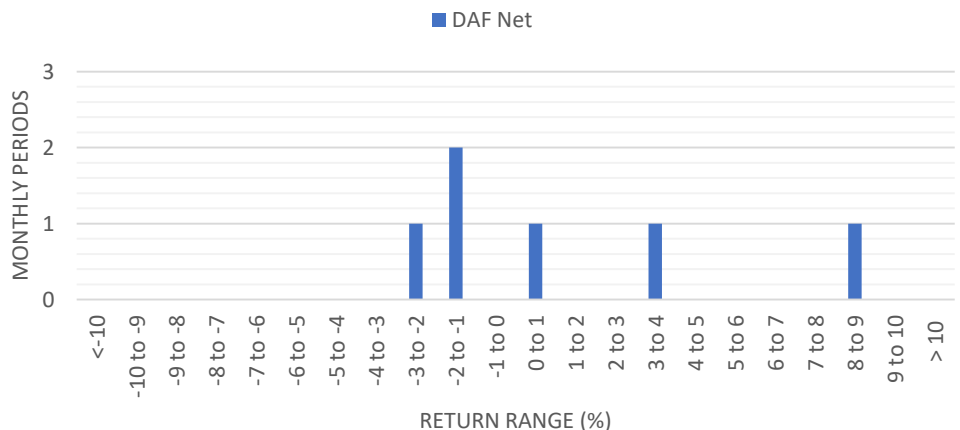
	DAF (Gross)	DAF (Net)	BTC	BM1	BM2
Best Month	10.17%	8.82%	11.39%	14.89%	7.69%
Worst Month	-1.94%	-2.11%	-36.78%	-29.83%	-18.94%
Cumulative Return	9.93%	7.08%	-34.45%	-27.67%	-17.56%
% Positive Months	50%	50%	33.33%	33.33%	33.33%
Standard deviation	4.36%	3.76%	15.45%	14.40%	8.86%
Sharp Ratio*	2.28	1.88	-2.23	-1.92	-2.12
Sortino Ratio*	7.99%	5.24%	-2.23%	-2.12%	-2.12%

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

**AMSYS DAF vs. BTC**



**DAF Distribution of Returns**



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