

Innolab Capital ApS

Innolab Capital Index A/S

STRATEGY DESCRIPTION

Innolab Capital Index A/S is a long/short index fund based entirely on artificial intelligence whose aim is to deliver a stable long-term return exceeding benchmark, with low volatility and no leverage. The investment robot, named Crys, is based on a deep convolutional neural network and is trained on more than 36 years of historical data from the S&P 500, Nasdaq 100, DAX 30, Hang Seng and Nikkei 225 as well as several other data sources. Crys is an autonomous investment robot based 100% on deep learning that predicts the direction of five stock indices and place trade accordingly, with no human interference.

FUND INFORMATION

NHX Category	Managed Futures & CTA
NHX Country	Denmark
Legal Structure	Alternative Investment Fund
Fund Domicile	Denmark
Minimum Investment	100,000 EUR
AUM	-
Inception Date	May 2018
Management Fee	1.00%
Performance Fee	10.00%

COMPANY INFORMATION

Company	Innolab Capital ApS
Principal	Peter Smedegaard
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Website	https://innolabcapital.com
Social Media	

MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2019	3.17	2.63	1.29	4.00	-7.25	3.27	-0.39	-5.32	1.97	2.90	2.03		7.87
2018					1.65	-1.93	1.33	1.03	-4.69	-2.34	1.15	-2.48	-6.30

PORTFOLIO MANAGERS

No data filled

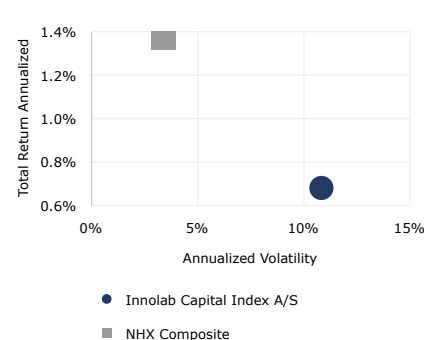
RETURN STATISTICS

Last Month Return	-
3 Month Return	7.06%
Year to Date Return	7.87%
12 Month Return	5.19%
36 Month Return	-
Total Return Annualized	0.68%
Winning Months (%)	63.16%
Average Winning Month	2.20%
Average Losing Month	-3.49%
Total Return Cumulative	1.07%

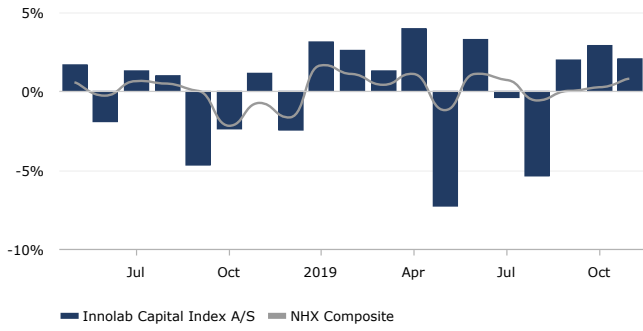
RISK STATISTICS (12M)

Sharpe Ratio	0.48
Sortino Ratio	0.54
Sterling	0.26
Calmar	0.54
Skewness	-1.46
Kurtosis	1.42
Maximum Drawdown	-9.67%
Correlation vs S&P 500	0.81
Annualized Volatility	12.09%
Annualized Down. Deviation	9.09%

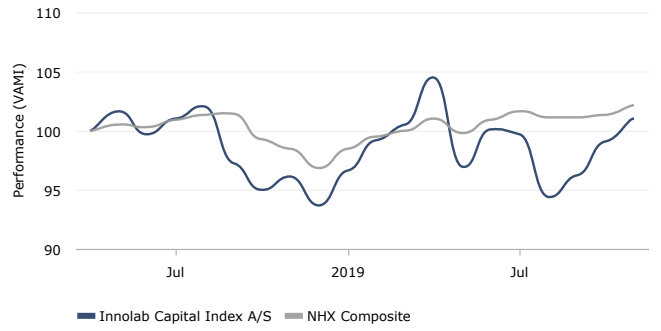
RISK/RETURN COMPARISON



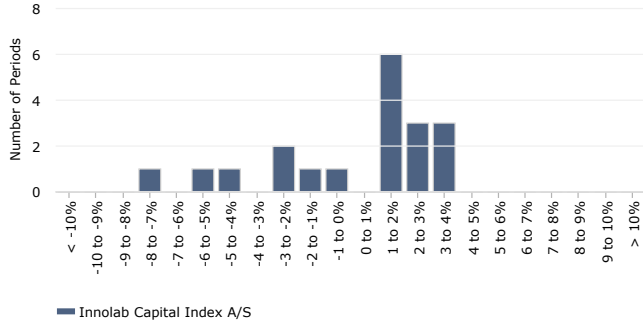
MONTHLY RETURNS



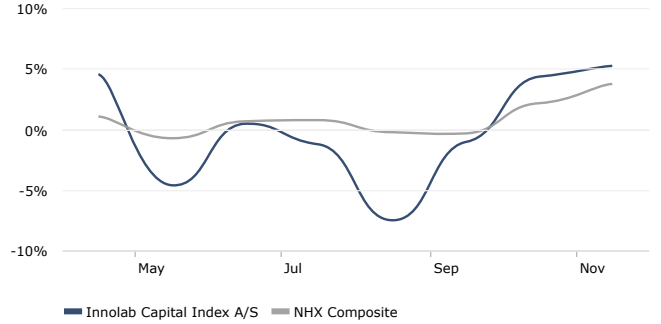
PERFORMANCE (VAMI)



DISTRIBUTION OF MONTHLY RETURNS



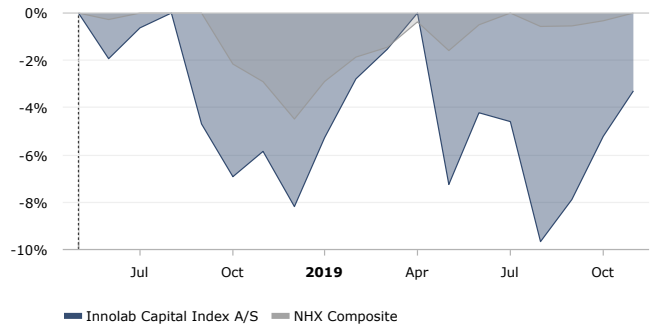
12 MONTH ROLLING ROR RETURN



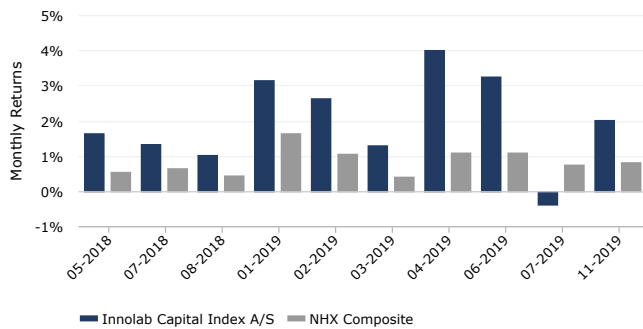
DRAWDOWN REPORT

No.	Depth (%)	Length (Months)	Recovery (Months)	Start date	End date
1	-9.67%	4	0	05/2019	-
2	-8.18%	4	4	09/2018	04/2019
3	-1.93%	1	2	06/2018	08/2018
4	-	-	-	-	-
5	-	-	-	-	-

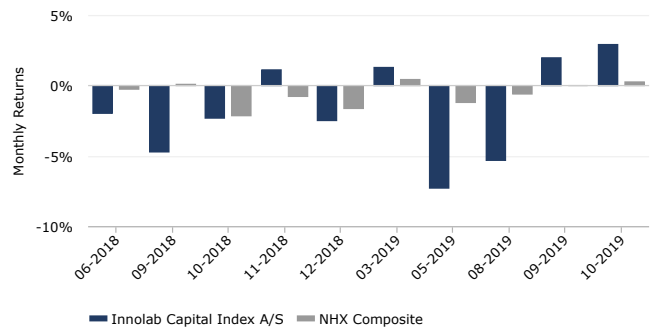
DRAWDOWN



UP CAPTURE VS. NHX COMPOSITE



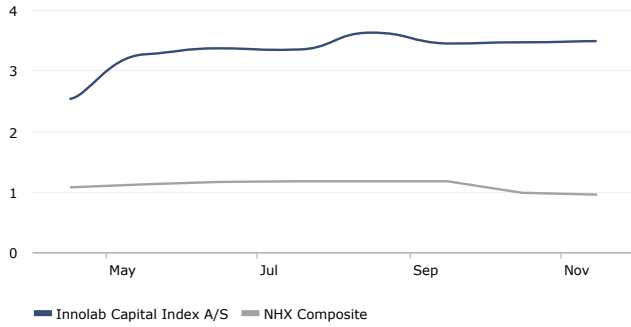
DOWN CAPTURE VS. NHX COMPOSITE



TIME WINDOW ANALYSIS

	3 Months	6 Months	1 Year	2 Years	3 Years
Avg. Monthly Return	2.30%	0.70%	0.42%	-	-
% Positive	100.00%	66.67%	66.67%	-	-
Avg. Pos. Period	2.30%	2.54%	2.66%	-	-
Avg. Neg. Period	-	-2.86%	-3.86%	-	-
Sharpe Ratio	18.75	0.87	0.48	-	-
Sortino Ratio	0.00	1.11	0.54	-	-
Monthly Volatility	0.42%	2.95%	3.49%	-	-

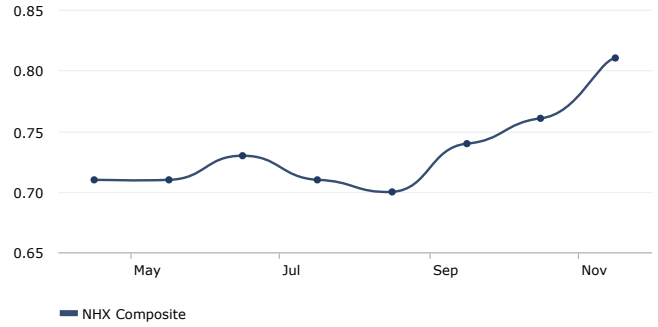
VOLATILITY (12 MONTHS ROLLING)



RETURN REPORT

Period	Best	Worst	Average	Median	Last	Winning %
1 Month	4.00%	-7.25%	0.11%	1.29%	2.03%	63.16%
3 Months	8.11%	-5.96%	-0.20%	-0.65%	7.06%	41.18%
6 Months	10.02%	-6.01%	-0.67%	-3.49%	4.27%	42.86%
1 Year	5.19%	-7.49%	0.00%	-0.30%	5.19%	50.00%
2 Years	-	-	-	-	-	-
3 Years	-	-	-	-	-	-
5 Years	-	-	-	-	-	-

CORRELATION (12 MONTH ROLLING)



AUM (EUR)

■ Innolab Capital Index A/S

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