

Investing in a brand new world

Océano Capital corrects the way we invest in this first truly digital era that combines economics and technology in a way that no one had anticipated before. We do this by researching and creating the most advanced principles of artificial intelligence and computer infrastructure for a new financial world. A world that is much more global, fast and dynamic than the one we used to know. A world that presents itself with new challenges, problems and new needs, but also with new opportunities, technologies and tools.

Welcome to Océano FX, the new horizon of intelligent investing in our brand new world.

Océano FX

Océano FX is an investment fund that operates in the foreign exchange market (FOREX). It combines third generation Artificial Intelligence with the laws of cybernetics, system dynamics, network science and a deep understanding of the real economy.

Investment Premise: Unlike a traditional fund where an initial profit goal is established, a portfolio is designed to try to obtain that profitability and finally the risk that will have to be assumed to achieve those objectives is calculated, in Océano Capital we turned it around: We designed an artificial intelligence technology to which we set a maximum daily risk, we programmed it to minimize, being liquid every day, the risk and exposure that we have with our positions and finally calculating the profitability that we could obtain as a by-product of the risk control.

After 6 years managing private accounts we can assure that a positive return that is largely constant is the result of a strict risk control.

Average annual ROI of 49.5% and daily risk below 0.8%

The empirical evidence of our investment strategy is an average annual return over the last 6 years on managed accounts (14 million Euros under management) of 49.5% per year combined with a daily risk of less than 0.8%.

FOREX. The world's largest investment market

With Océano FX you benefit in a machine controlled way from the enormous liquidity of the world's largest investment market, the international currency market (FOREX), with a volume of 5.1 trillion USD in daily transactions. This means that there is always a huge supply and demand and avoids falling into the risk of the stock market where a security can be intervened or suspended without warning or fall into a situation where a counter-party cannot be found for a position to exit in time at any required moment.

Daily liquidity for the investor

Océano FX trades exclusively in FOREX and executes only spot and intraday orders, closing all positions at the settle of each day. We do not invest in derivatives or futures, nor do we carry positions overnight.

This means that the investor can withdraw all or part of his investment from one day to the next. Without any penalty or cost and just by giving the order.

Océano FX

Océano FX is a sub-fund of Océano Capital, Société d'Investissement à Capital Variable (SICAV) - Fonds d'Investissement Alternatif Réserve (RAIF) Société Anonyme (S.A.), 30, Boulevard Royal, L-2449 Luxembourg, Grand Duchy of Luxembourg.

The Sub-Fund is managed by Fuchs Asset Management S.A., authorised and supervised by the Commission de Surveillance du Secteur Financier (CSSF) as an alternative investment fund manager (AIFM) in accordance with article 2 of the 2013 Law. 49, Boulevard Prince Henri, L-1724 Grand Duchy of Luxembourg. Telephone: +352 26 26 49 1

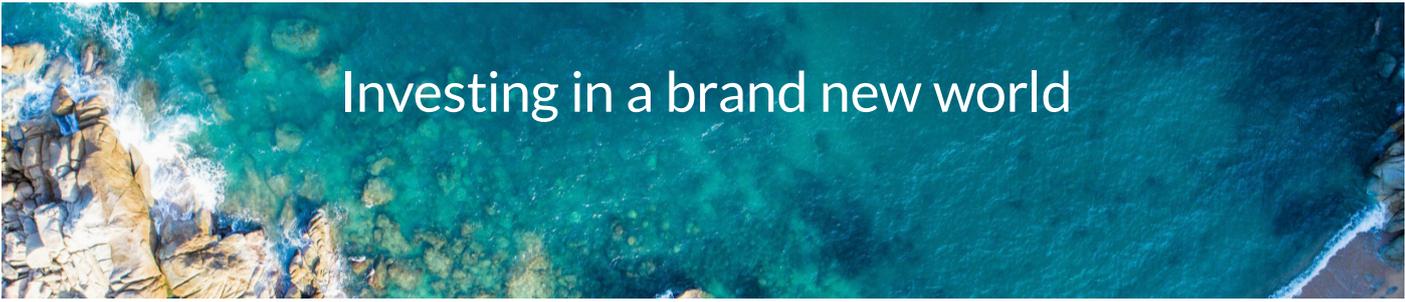
ISIN: LU2206824471 220682447 (EUR)
LU2206824802 220682480 (USD)

Minimum investment and holding amount:

Class A USD: USD 1,500,000
Class A EUR: EUR 1,000,000
Class B EUR: EUR 500,000

Our partners





Investing in a brand new world

The minimum risk

Our Ultramarine technology learns and plans every second to improve the chances of success, whether it is operating in the market or not. 24/7/365. It analyses at electrical speed thousands of data, news items and financial sources and combines them with technical and fundamental analysis.

How do we do it?

- Ultramarine is based on AI algorithms (machine learning and deep learning) on a multi-level neural network structure that learns and plans its actions as a result of generating automatic buying and selling strategies under a series of scientifically defined rules and standards. We have cancelled the most risky variable when investing: personal intuition and its limits when interpreting variables, calculation speed and decision making in a world of exponential complexity and dynamics.
- We enter the market discretionary and only at specific moments when a series of clear market inefficiencies coincide. To take a position the probability of success must always be equal to or greater than 87.5%. Ultramarine is not a high frequency technology. On average it enters the market between 4 and 6 times a day.
- Currently we only invest in the four major currencies, US Dollar, Euro, British Pound, Japanese Yen and occasionally in Canadian Dollar.
- However, Ultramarine analyses all other currencies as it precisely identifies and tracks many of the patterns of inefficiencies through crosses between all other currencies and the majors.
- It uses dynamic stop-loss and take-profit orders when the position is opened and initiated in favour of the market movement, positioning both to cover the gains as well as adapting to the possible slippage by attending to its own historical empirical statistical information.
- All the algorithms are supervised by our AI technology that calibrates and improves them by varying their parameters according to the changes, disturbances and new particular conditions of the market and applying genetic tests to optimize the combination of all the algorithms. Simultaneously, constantly, without rest and in tenths of seconds.
- Losses are statutorily limited to a maximum of 1% per day. Although today we are already below 0.8% per day. At this point the AI pauses all operations, analyses the situation and recalculates all performance parameters, assesses whether a normal scenario has occurred or there is a new variation in the patterns of the algorithms and learns from this new situation to again maximize the output of the entire system. Ultramarine is an evolutionary machine that never makes the same mistake twice.

The future is our present

- To the traditional approach of quant methods based on algorithms we add a systemic approach consisting of constant learning and planning of abstractions and synthesizing subjective processes such as concepts, topics, analogies, coherences and similarities in the global markets and in the financial, economic, political, social, technological and cultural sectors. We group the topics into meshes of relationships that translate into hypothesis and concepts within a big data repertoire that allows Ultramarine to constantly evolve with the aim of investing with a level of risk that tends to zero.
- We identify the logic within a system that learns and makes fewer mistakes over time and find the most efficient way to maximize the function between viability (learning and evolution) on the one hand and profitability and risk on the other.
- Due to Ultramarine's ability to identify, calculate and shrink the hypotheses of production and reproduction of behaviour patterns, its linkage meshes provide us with a dynamic model of what it means to know something "more" and decide without emotions the most correct thing minimizing to unknown limits the predictive dispersion of when to invest and how much each time.
- In other words: not only working on the recovery of the structure or content of a database (the traditional model of "artificial intelligence"), but rather the kinetic recomputation of the individualized knowledge of the mechanics of circular circuits of cause and effect and feedback loops.

Practical Information:

Type of fund: RAIF, multi-strategy.

AIFM: Fuchs Asset Management S.A., 49, Boulevard Prince Henri, L-1724 Luxembourg

Depository: Banque de Patrimoines Privés, 30, Boulevard Royal, L-2449 Luxembourg

Administrator: Banque de Patrimoines Privés, 30, Boulevard Royal, L-2449 Luxembourg

Paying agent: Banque de Patrimoines Privés, 30, Boulevard Royal, L-2449 Luxembourg

Clearing Broker: Finotec Trading UK Ltd, 35 Ballards Lane, London, N3 1XW, UK

Auditor: Mazars Luxembourg, 5, rue Guillaume Kroll, L-1882 Luxembourg

Valuation: Every Business Day will be a Valuation Day.

Reference Currency: The reference currency of the Sub-Fund is EUR.

Duration of the Sub-Fund: The Sub-Fund has been created for an undetermined duration.

Monthly Statistics

Ave. Monthly Return:	4,61%
Best Month:	9,81%
Worst Month:	-0,69%
Positive Months:	92,0%

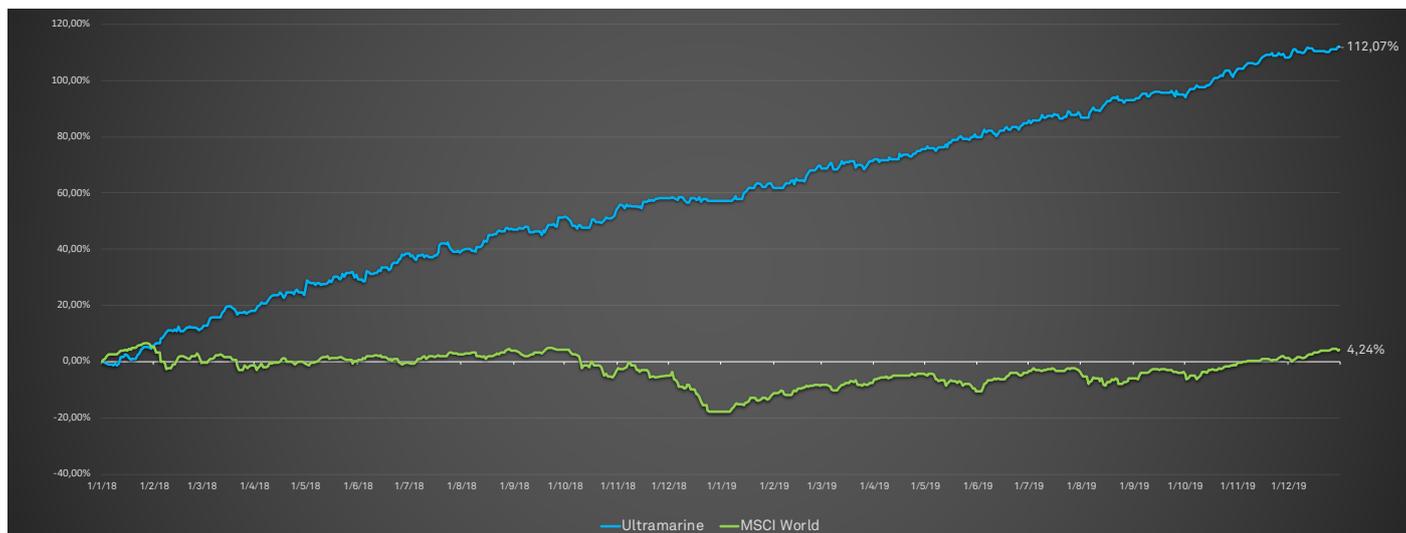
Risk Statistics

Sharpe Ratio:	2,7655
Sortino Ratio:	11,4796
Calmar Ratio:	20,5706
Max Acc. Draw Down:	2,69%

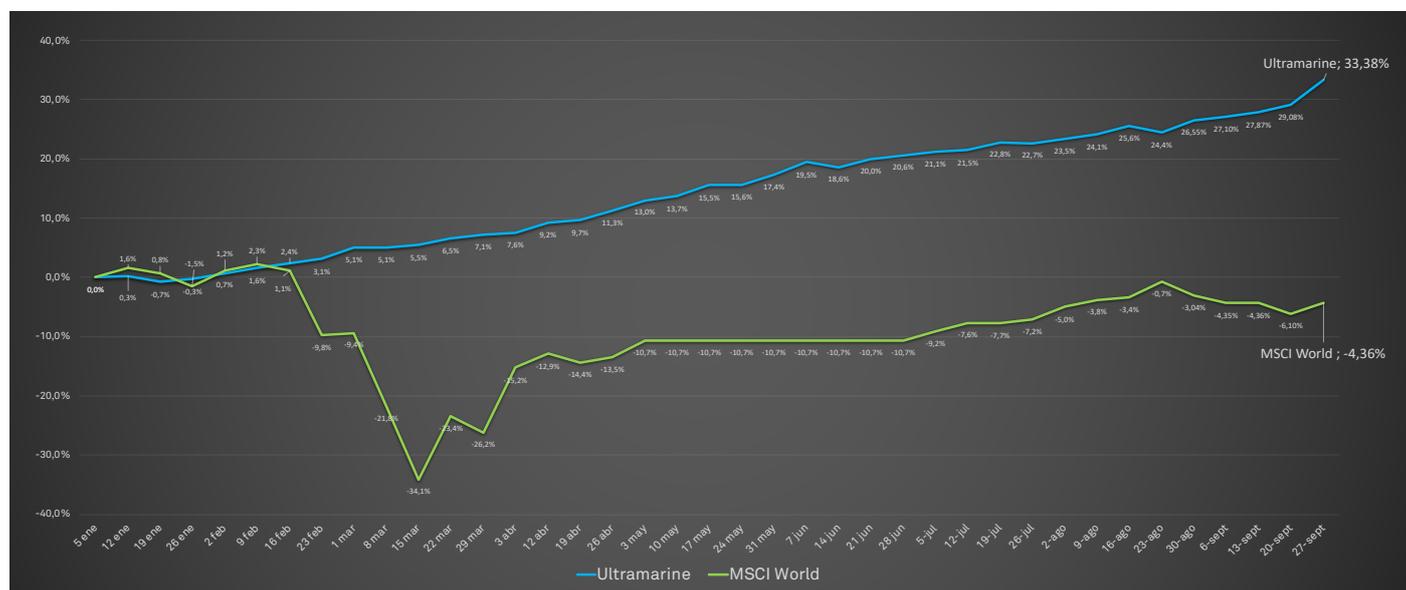
Ultramarine's past performance (managed accounts)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD%
2019	3,18%	4,77%	3,84%	2,63%	6,40%	4,78%	3,48%	4,80%	-0,06%	4,10%	3,32%	3,99%	45,23%
2018	7,11%	8,90%	6,02%	4,98%	5,85%	5,71%	5,11%	7,98%	2,87%	1,76%	9,81%	-0,69%	65,42%

Performance 2018 & 2019 Benchmark MSCI World Index



YTD 2020 Benchmark MSCI World Index



Graphics represent performance of managed accounts. Past results are not necessarily indicative of future results.