

# Tom Capital Growth Fund (TCGF)

Alternative investment fund under Swiss law



28 February 2019

## Fund profile

Style: Global, Systematic, Macro  
 AuM: USD 47m as of 2019-03-01  
 Domicile: Switzerland  
 Legal structure: Contractual fund (Swiss law)  
 Strategy launch: 1 December 2015  
 Sub. / Red.: Monthly, 1 / 3 business days notice  
 Auditor: Deloitte  
 Custodian: BNP Paribas  
 Fund Admin.: PVB Pernet von Ballmoos AG  
 Asset Mgmt.: Tom Capital AG  
 Tax calculation: Germany, Austria (KPMG)

## Fund strategy and policy

**Target:** The fund aims to generate double-digit annual returns over three years while accepting high volatility in the short term.

**Strategy:** Our forecasting system continuously analyses and interprets fundamental, sentiment, and technical market data in order to anticipate the investment decisions of the main investor groups. Based on this analysis, we forecast the most likely direction of the most liquid financial markets. In addition to capturing the directional market trends, our daily trading system extracts profits from short term market fluctuations around the trends. We maximize diversification by allocating our capital in accordance with our models long or short to currently 14 different financial markets on an equal risk basis. Covered markets range from equity indices to fixed income, currencies and commodities.

**Scope:** We only trade futures in the markets covered by our research.

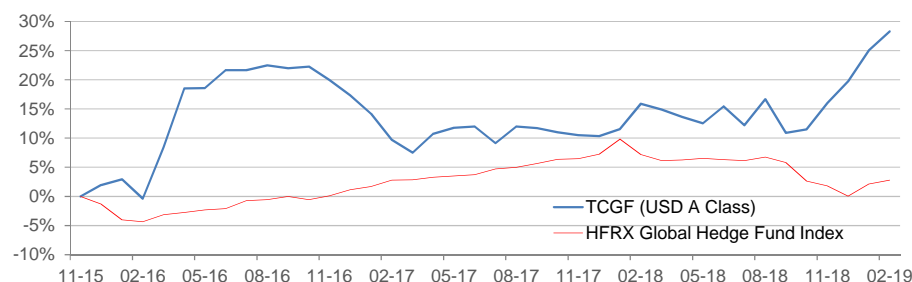
**Management:** Portfolio, risk and compliance management are provided by experienced and independent teams within Tom Capital.

**Risk Mgmt.** The fund has a total exposure limit of 585% of NAV and a sub-limit structure preventing risk concentration.

**Conviction:** Management is significantly invested in the fund.

**History:** This investment framework was developed by the founder in 2011/12 based on his 20 years of experience in forecasting and investing. Since then the partial models within the framework have continuously been improved by the Tom Capital team. In October 2018 the framework reached a maturity that allowed the research to shift its focus on the development of complementary forecasting models with the help of machine learning.

## Cumulated Performance



## Monthly performance in % (share class A in USD, net of fees)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	Cum.
2015													1.9	1.9
2016	1.0	-3.3	8.9	9.3	0.0	2.6	0.0	0.7	-0.4	0.2	-1.9	-2.2	15.1	17.3
2017	-2.7	-3.9	-2.0	3.0	0.9	0.2	-2.5	2.6	-0.3	-0.6	-0.4	-0.2	-6.0	10.3
2018	1.1	3.9	-0.9	-1.1	-1.0	2.6	-2.8	4.0	-5.0	0.6	4.0	3.2	8.5	19.8
2019	4.5	2.6											7.1	28.3

## Performance data \*

Period		Fund share class A		
		USD	CHF	EUR
		2015-12 2019-02	2015-12 2019-02	2015-12 2019-02
Return	Last month	n/a	2.6%	3.1%
	Year-to-date	n/a	7.1%	7.6%
	Inception-to-date	n/a	28.3%	19.8%
	Annualized	>10%	7.9%	6.2%
Risk	Max cum. drawdown	>-20%	-12.3%	-13.5%
	Volatility	<20%	11%	10%
	Months positive	>60%	56%	51%
	Sharpe ratio	>1	0.7	0.5

\* All risk and return ratios are based on monthly returns, assumed risk free rate is 0.5%

## Share classes

	Class A	Class I	Class Z
NAV:			
CHF:	142.89	146.85	0.00
EUR:	147.73	0.00	0.00
USD:	155.10	161.98	0.00
Management fee:	1.5%	1.0%	0.5%
Performance fee:	20%	20%	20%
Min. investment:	1 unit	1m	3m
Valor:			
CHF:	25883481	25883484	25883485
EUR:	25883487	25883488	25883489
USD:	25883492	25883494	25883495
ISIN:			
CHF:	CH0258834818	CH0258834842	CH0258834859
EUR:	CH0258834875	CH0258834883	CH0258834891
USD:	CH0258834925	CH0258834941	CH0258834958

## Disclaimer

The Tom Capital Growth Fund is in the category of "other funds for alternative investments" under Swiss law. It carries special risks and implements its investment strategy through derivative financial instruments as described in 1.2 of the fund prospectus and §8 of the fund contract (use of equity-, bond- and currency derivatives based on an allocation process defined in the fund prospectus with integrated fund contract). Based on the instruments and the investment techniques used, the risks of the Tom Capital Growth Fund are not comparable to those of a conventional securities fund. In particular, the gross exposure of the investments may reach up to 585% (including credit) of the net asset value. Investors attention is explicitly drawn to the risk information described in the fund prospectus. Under extraordinary circumstances, investors in the fund need to be capable to suffer the total loss of capital.

The information in this document is given for information purposes only and does not qualify as investment advice. No liability is assumed for the accuracy and completeness of the information. Opinions and assessments contained in this document may change and reflect the point of view of Tom Capital in the current economic environment. This document qualifies as marketing material. Investments should only be made after a thorough reading of the current prospectus and/or the fund regulations, the current annual and semi-annual reports (the legal documents), as well as after consulting an independent finance and tax specialist. The performance of past values and returns is no indicator of their current or future development. The performance of values and returns does not include the fees and costs which may be charged when buying, selling and/or switching units.

Note that a new legal form of the investment strategy has taken place as of 1 December 2015 (inception of TCGF) and the track record from 23 February 2012 to 30 November 2015 relates to the Tom Capital account. Tom Capital claims compliance with the Global Investment Performance Standards (GIPS®) for the composite return.

## Contact

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