Tom Capital Growth Strategy

As of 31 March 2023

Strategy Info

Our proprietary forecasting system processes a comprehensive set of data concerning economic and technical developments with the help of Machine Learning. The resulting forecasts over multiple time horizons seek to forecast the development of more than 40 individual futures markets in 4 asset classes. Our portfolio management process allocates capital based on a hierarchical risk parity approach. Broad diversification reduces the volatility of the portfolio to significantly below the level of a comparable 100% long-only equity investment while providing similar or better return expectations.

Strategy Profile

Investment Objectives

The strategy aims to preserve the invested capital of our investors across different market phases and to consistently grow it systematically through positive, risk-adjusted, and uncorrelated returns over the long term.

Reasons to Invest

- Strategy design with low correlation to traditional markets
- Unique machine learning based systematic investment process
- Diversified portfolio with dynamic long/short positioning across 4 asset classes
- Robust risk management with tail risk targeting
- Competent team with high degree of skin in the game
- Institutional-grade infrastructure technology, enabling scalable solutions
- Personalized solutions possible, including single asset class and only short-term models exposure

Strategy Particulars

Style	Systematic global macro
Strategy Focus	Global Macro, Momentum
Strategy AUM	USD 25M as of April 1 2023
Domicile	Switzerland
Operational Risk Management	Operational risks (e.g. disaster recovery, counterparty risk, independent risk officer) comply with the FINMA regulatory requirements.

Risk/Return Figures

	Figures				
	Cumulative Return	Annualized Return	Max cum. drawdown	Volatility p.a.	Sharpe Ratio
Strategy	-7.6	-4.6	-16.4	12.0	-0.4
Hedge Fund Index	-0.8	-0.4	-4.9	5.9	-0.1

Company Profile

Tom Capital AG is an independent and privately owned Swiss asset manager, founded in 2011. Tom Capital is licensed by the Swiss Financial Market Supervisory Authority (FINMA) as an asset manager of collective investment schemes and is a member of the Swiss Association of Asset Managers.

Performance Figures (%)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	Since Inception
2021								0.0	-2.2	-3.4	2.9	0.6	-2.0	-2.0
2022	-0.4	0.4	-1.0	3.4	-0.3	5.9	-4.1	4.0	3.4	1.3	-9.2	-0.6	2.8	0.7
2023	-4.3	-2.2	-1.7										-8.3	-7.6

Monthly Market Commentary

The strategy ended the month with a loss, driven by the negative performance of the fixed income models. The strong intra-month reversal of the downwards trend caught these models on the wrong foot.

Glossary

Performance Figures	All performance figures are based on live returns from internal valuation. Returns are scaled to achieve a 12% annualized volatility target.
Risk Figures	All risk figures are based on monthly returns.
Hedge Fund Index	Hedge Fund Macro/CTA Index (Bloomberg Ticker: HFRXM Index)