OCEAN CAPITAL

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OCEAN TTP LTD.

# Class Y - USD

STRATEGY

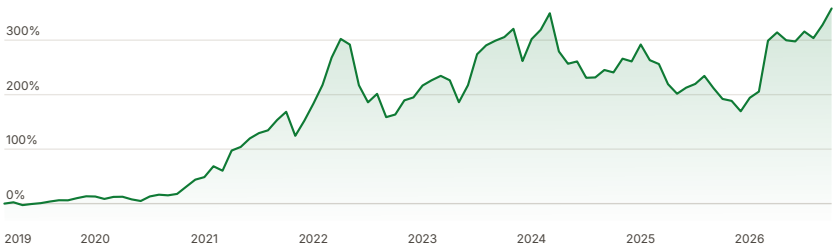
200% Ocean TTP

Class Y applies the Ocean TTP program at 200% notional exposure. Signals, markets and risk framework are identical to Class Alpha; position sizes are doubled, and returns and drawdowns scale with them.

As the leveraged expression of the strategy, Class Y suits investors who accept amplified drawdowns in exchange for amplified participation in the program's returns, and who size the position accordingly. Leverage changes the scale of the return path, not its character: correlation to traditional assets remains low.

## NAV DEVELOPMENT

Net of fees · USD




## KEY FIGURES

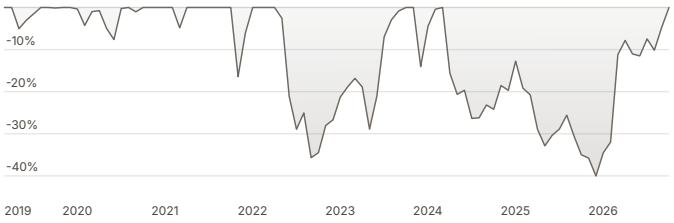
| | |
|---|---|
| NAV per share | **6'119.65** |
| MTD | **+7.02%** |
| YTD | **+70.03%** |
| Annualised return | **22.23%** |
| Total return (since inception) | **358.17%** |
| Volatility (annualised) | **28.30%** |
| Sharpe ratio (rf 0) | **0.79** |
| Max drawdown | **-40.04%** |
| Currency | **USD** |

## PERFORMANCE

Net audited returns in USD · *estimated

| YEAR | JAN | FEB | MAR | APR | MAY | JUN | JUL | AUG | SEP | OCT | NOV | DEC | YTD |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **2019** | | | | 2.43 | -5.04 | 2.09 | 1.57 | 2.90 | 2.31 | -0.13 | 3.81 | 3.05 | **+13.46%** |
| **2020** | -0.37 | -3.92 | 3.43 | 0.25 | -4.29 | -2.77 | 7.98 | 2.85 | -1.03 | 2.26 | 11.20 | 9.92 | **+26.91%** |
| **2021** | 3.22 | 13.42 | -4.83 | 23.05 | 3.36 | 7.66 | 4.42 | 2.25 | 8.05 | 5.97 | -16.41 | 12.37 | **+75.18%** |
| **2022** | 12.46 | 12.07 | 15.78 | 9.30 | -2.57 | -19.06 | -9.88 | 5.45 | -14.19 | 1.85 | 9.87 | 1.87 | **+16.93%** |
| **2023** | 7.39 | 3.05 | 2.48 | -2.43 | -12.34 | 10.96 | 17.87 | 4.37 | 2.15 | 1.68 | 3.74 | -14.05 | **+22.64%** |
| **2024** | 11.13 | 4.25 | 7.25 | -15.61 | -5.95 | 1.20 | -8.32 | 0.20 | 4.12 | -1.31 | 7.42 | -1.38 | **-0.20%** |
| **2025** | 8.62 | -7.34 | -1.96 | -10.36 | -5.51 | 3.69 | 2.19 | 4.60 | -6.68 | -6.39 | -1.22 | -6.62 | **-25.35%** |
| **2026** | 9.21 | 3.85 | 30.57 | 3.80 | -3.47 | -0.53 | 4.56 | -2.90 | 6.03 | 7.02* | | | **+70.03%** |

## DRAWDOWN




## CORRELATION MATRIX

| | Y-USD | Equities | Bonds | Gold | BTC |
|---|---|---|---|---|---|
| Equities | **0.15** | | | | |
| Bonds | **-0.09** | 0.49 | | | |
| Gold | **-0.10** | 0.21 | 0.36 | | |
| BTC | **0.11** | 0.42 | 0.17 | 0.12 | |
| CTAs | **0.26** | -0.01 | -0.39 | 0.13 | 0.11 |

Monthly returns since class inception. Equities = MSCI World, CTAs = BTOP50 Index.

## INVESTMENT STRATEGY - OCEAN TTP

**Absolute returns from systematic commodity futures, with low correlation to traditional assets.**

Ocean TTP (Take The Points) is a proprietary program developed over two decades. It trades commodity futures systematically, drawing on technical data for insight into commercial supply and demand.

Strict risk control and broad diversification across 30 commodity markets underpin both the return profile and the low correlation to equities and bonds shown in the matrix above.

## TERMS & CONDITIONS

| | |
|---|---|
| Liquidity | **monthly** |
| Notice period | **5 business days** |
| Min. initial investment | **50'000 USD** |
| Min. additional investment | **10'000 USD** |
| Subscription fee | **up to 3%** |
| Redemption fee | **0%** |
| Management fee | **2% p.a.** |
| Performance fee | **20% (High Water Mark)** |
| Valor | **3411131** |
| ISIN | **BSP734501435** |

## FUND STRUCTURE

| | |
|---|---|
| Assets under management | **43 million USD** |
| Investment advisor | **Ocean Capital AG** |
| Investment manager | **Nordlicht Wealth Management AG** |
| Fund | **Ocean TTP Ltd.** |
| Administrator | **Swiss Financial Services** |
| Bank | **Barclays Bank** |
| Broker & custodian | **Interactive Brokers** |
| Auditor | **Ryan & Juraska** |
| Registered office | **Graham, Thompson & Co.** |

**Disclaimer:** Past performance is not necessarily indicative of future results. This document is not an invitation or recommendation to buy or sell any investment. Given the risks inherent in futures trading, shares in this fund are suitable only for investors who can understand and evaluate those risks. For detailed information on the restrictions and the general and specific risks of this fund, please consult the fund's Offering Memorandum. Fund units may be purchased privately and upon request only and are not targeted at retail investors; the fund is not registered for public distribution in any jurisdiction. More information at www.oceancapital.ch.