OCEAN CAPITAL

July 2026
info@oceancapital.ch
www.oceancapital.ch

OCEAN TTP LTD.

Class Alpha - USD

STRATEGY
100% Ocean TTP

Class Alpha holds the Ocean TTP program at a 100% allocation: pure, unlevered access to the strategy exactly as designed. Its record is the program's own: no leverage, no overlay, no second manager.

In a portfolio, Class Alpha is a diversifier that has added return rather than merely dampened risk: a return stream largely independent of equity and bond markets. It is the reference class for investors who want the program itself.

NAV DEVELOPMENT

Net of fees · USD

KEY FIGURES

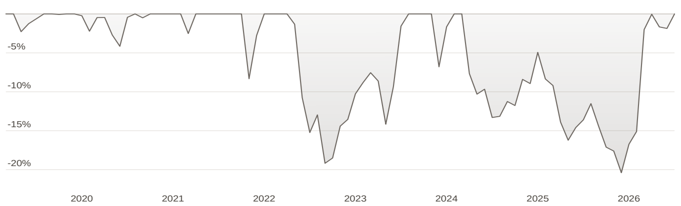
NAV per share	2'152.87
MTD	+2.32%
YTD	+26.13%
Annualised return	11.02%
Total return (since inception)	115.29%
Volatility (annualised)	14.18%
Sharpe ratio (rf 0)	0.78
Max drawdown	-20.39%
Currency	USD

PERFORMANCE

Net audited returns in USD · *estimated

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2019				0.96	-2.28	1.05	0.63	1.11	0.91	-0.07	1.50	1.19	+5.06%
2020	-0.23	-1.99	1.79	0.01	-2.25	-1.49	3.88	1.13	-0.50	0.81	4.66	4.86	+10.84%
2021	1.51	6.61	-2.52	11.43	1.59	3.74	2.12	1.04	3.94	2.90	-8.32	6.06	+32.95%
2022	6.09	5.95	7.72	4.55	-1.32	-9.56	-5.02	2.67	-7.14	0.84	5.02	1.02	+9.44%
2023	3.79	1.61	1.40	-1.16	-6.07	5.62	8.57	2.30	1.20	0.99	2.02	-6.79	+13.19%
2024	5.51	2.19	3.69	-7.67	-2.85	0.71	-4.02	0.18	2.19	-0.58	3.80	-0.59	+1.79%
2025	4.40	-3.59	-0.92	-5.17	-2.70	1.93	1.16	2.41	-3.26	-3.16	-0.60	-3.38	-12.57%
2026	4.59	1.96	15.42	2.01	-1.63	-0.20	2.32*						+26.13%

DRAWDOWN



CORRELATION MATRIX

	Alpha-USD	Equities	Bonds	Gold	BTC
Equities	0.16				
Bonds	-0.09	0.50			
Gold	-0.06	0.20	0.38		
BTC	0.13	0.42	0.19	0.11	
CTAs	0.26	-0.01	-0.38	0.12	0.10

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	46743095
ISIN	XD0467430951

FUND STRUCTURE

Assets under management	40'950'000 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.

OCEAN CAPITAL

July 2026
info@oceancapital.ch
www.oceancapital.ch

OCEAN TTP LTD.

Class Alpha - CHF

STRATEGY

100% Ocean TTP

Class Alpha holds the Ocean TTP program at a 100% allocation: pure, unlevered access to the strategy exactly as designed. Its record is the program's own: no leverage, no overlay, no second manager.

In a portfolio, Class Alpha is a diversifier that has added return rather than merely dampened risk: a return stream largely independent of equity and bond markets. It is the reference class for investors who want the program itself.

NAV DEVELOPMENT

Net of fees · CHF

KEY FIGURES

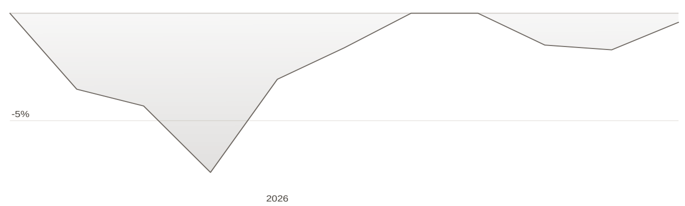
NAV per share	**1'109.26**
MTD	**+1.30%**
YTD	**+19.80%**
Annualised return	**13.25%**
Total return (since inception)	**10.93%**
Volatility (annualised)	**15.75%**
Sharpe ratio (rf 0)	**0.84**
Max drawdown	**-7.41%**
Currency	**CHF**

PERFORMANCE

Net audited returns in CHF · *estimated

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2025										-3.53	-0.81	-3.23	**-7.41%**
2026	4.68	1.51	12.09	1.00	-1.48	-0.23	1.30*						**+19.80%**

DRAWDOWN



CORRELATION MATRIX

	Alpha-CHF	Equities	Bonds	Gold	BTC
Equities	**-0.53**				
Bonds	**-0.56**	0.45			
Gold	**-0.34**	0.36	0.61		
BTC	**0.19**	0.33	-0.58	-0.16	
CTAs	**-0.07**	0.44	0.58	0.81	-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 CHF**
Min. additional investment	**10'000 CHF**
Subscription fee	**up to 3%**
Redemption fee	**0%**
Management fee	**2% p.a.**
Performance fee	**20% (High Water Mark)**
Valor	**148313550**
ISIN	**XD1483135509**

FUND STRUCTURE

Assets under management	**40'950'000 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.**

OCEAN CAPITAL

July 2026
info@oceancapital.ch
www.oceancapital.ch

OCEAN TTP LTD.

Class Y - USD

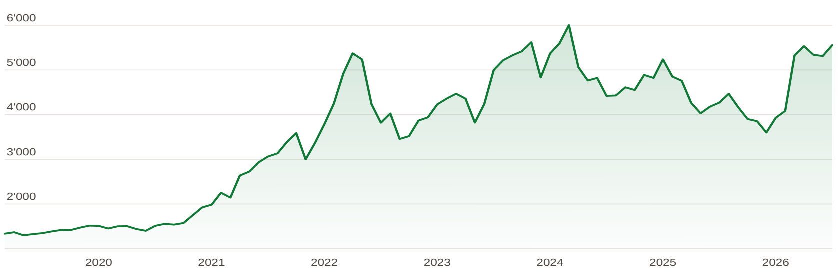
STRATEGY
200% Ocean TTP

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

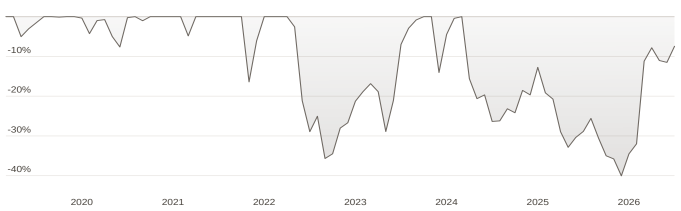
NAV per share	5'555.35
MTD	+4.58%
YTD	+54.35%
Annualised return	21.45%
Total return (since inception)	315.92%
Volatility (annualised)	28.62%
Sharpe ratio (rf 0)	0.75
Max drawdown	-40.04%
Currency	USD

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	4.58*						+54.35%

DRAWDOWN



CORRELATION MATRIX

	Y-USD	Equities	Bonds	Gold	BTC
Equities	0.16				
Bonds	-0.09	0.50			
Gold	-0.07	0.20	0.38		
BTC	0.13	0.42	0.19	0.11	
CTAs	0.27	-0.01	-0.38	0.12	0.10

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	40'950'000 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.

OCEAN CAPITAL

July 2026
info@oceancapital.ch
www.oceancapital.ch

OCEAN TTP LTD.

Class Y - CHF

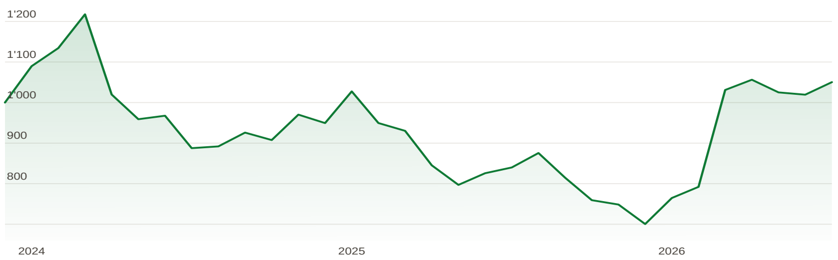
STRATEGY
200% Ocean TTP

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 · CHF



KEY FIGURES

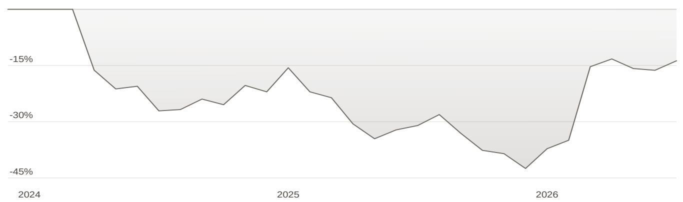
NAV per share	**1'050.36**
MTD	**+3.03%**
YTD	**+49.97%**
Annualised return	**1.92%**
Total return (since inception)	**5.04%**
Volatility (annualised)	**28.51%**
Sharpe ratio (rf 0)	**0.07**
Max drawdown	**-42.48%**
Currency	**CHF**

PERFORMANCE

Net audited returns in CHF · *estimated

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2024	8.98	4.09	7.34	-16.24	-5.97	0.90	-8.27	0.49	3.81	-1.98	6.90	-2.15	**-5.06%**
2025	8.23	-7.60	-2.03	-9.14	-5.71	3.61	1.72	4.24	-6.96	-6.79	-1.42	-6.43	**-26.23%**
2026	9.18	3.59	30.16	2.45	-2.95	-0.55	3.03*						**+49.97%**

DRAWDOWN



CORRELATION MATRIX

	Y-CHF	Equities	Bonds	Gold	BTC
Equities	**-0.09**				
Bonds	**-0.11**	0.43			
Gold	**-0.31**	0.10	0.30		
BTC	**0.20**	0.42	-0.15	-0.06	
CTAs	**0.21**	0.24	-0.01	0.38	0.18

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 CHF**
Min. additional investment	**10'000 CHF**
Subscription fee	**up to 3%**
Redemption fee	**0%**
Management fee	**2% p.a.**
Performance fee	**20% (High Water Mark)**
Valor	**130138917**
ISIN	**XD1301389171**

FUND STRUCTURE

Assets under management	**40'950'000 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.**

OCEAN CAPITAL

July 2026
info@oceancapital.ch
www.oceancapital.ch

OCEAN TTP LTD.

Class I - USD

STRATEGY

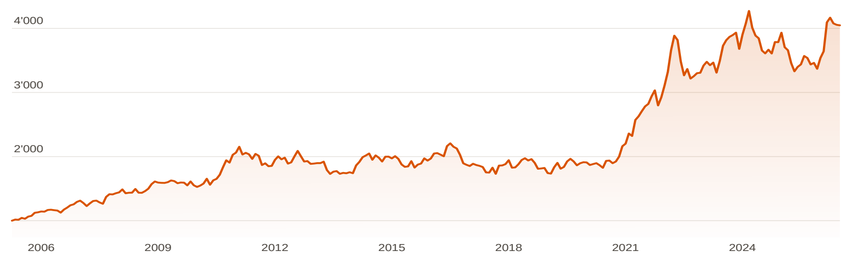
85% Ocean TTP · 15% Tulip Trend (C)

Class I combines two programs with very low correlation to each other: the Ocean TTP program at 85% and Tulip Trend Class C at 15%, a trend-following commodity strategy managed by Progressive Capital Partners. Both pursue absolute returns in commodity futures by different methods: systematic spread trading on one side, trend following on the other.

This blend is the most defensive way to hold the strategy: the two return streams diversify each other, giving Class I the lowest volatility of the fund's share classes. Suited to investors whose priority is steady long-term compounding rather than maximum exposure.

NAV DEVELOPMENT

Net of fees · USD



KEY FIGURES

NAV per share	4'047.67
MTD	-0.20%
YTD	+20.14%
Annualised return	6.80%
Total return (since inception)	304.77%
Volatility (annualised)	12.23%
Sharpe ratio (rf 0)	0.56
Max drawdown	-22.05%
Currency	USD

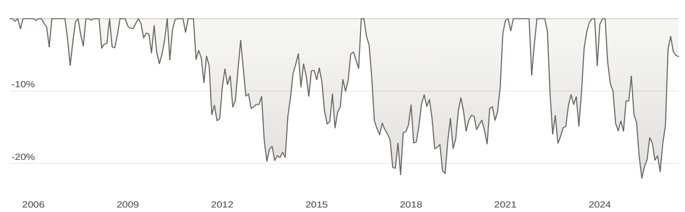
PERFORMANCE

Net audited returns in USD · *estimated

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2005					1.77	-0.36	2.96	-1.40	3.31	1.11	4.45	0.67	+13.08%
2006	1.13	-0.25	2.29	0.38	-0.65	-0.48	-2.80	4.21	2.64	3.02	1.19	3.04	+14.37%
2007	1.50	-2.84	-3.72	3.45	2.88	0.48	-2.20	-1.60	8.49	3.06	-0.21	1.31	+10.45%
2008	0.95	3.21	-4.07	0.58	0.09	4.02	-3.91	-0.12	1.88	2.57	4.75	2.62	+12.83%
2009	-1.05	-0.27	-0.08	0.76	1.67	-0.65	-2.03	0.71	-0.16	-2.67	3.96	-3.72	-3.69%
2010	-1.64	1.40	2.02	4.76	-5.67	4.42	1.41	3.87	6.88	5.86	-1.88	6.41	+30.65%
2011	1.70	4.41	-5.63	1.31	-1.12	-3.57	4.02	-1.42	-7.20	1.47	-2.41	0.28	-8.53%
2012	5.05	2.82	-2.32	1.35	-4.69	1.03	4.87	4.30	-4.02	-4.09	0.37	-2.26	+1.69%
2013	0.25	0.38	-0.01	1.23	-6.82	-3.42	2.06	0.49	-2.37	0.85	-0.35	0.93	-6.91%
2014	-0.88	6.98	2.96	3.83	1.33	1.55	-4.81	3.52	-1.79	-3.01	3.93	0.05	+13.86%
2015	-1.39	1.78	-2.10	-4.45	-1.99	0.40	4.43	-5.23	2.58	0.85	4.29	-1.79	-3.12%

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2016	1.69	3.98	0.30	-1.17	-1.24	7.92	1.97	-2.42	-1.27	-4.65	-6.51	-1.24	-3.37%
2017	-1.02	1.92	-1.05	-0.69	-1.01	-4.56	-0.16	4.40	-5.28	7.44	0.14	1.09	+0.57%
2018	3.26	-6.00	0.21	2.72	3.53	1.39	-1.79	1.11	-2.96	-4.88	0.28	0.44	-3.17%
2019	-4.40	-0.48	5.73	3.75	-4.81	1.55	4.68	2.10	-2.08	-3.15	1.73	0.86	+4.91%
2020	-0.16	-2.14	0.82	0.72	-1.67	-2.19	5.93	0.29	-2.16	1.42	3.97	8.08	+13.03%
2021	1.88	7.19	-1.67	10.78	2.23	3.04	2.74	1.42	4.15	3.20	-7.77	4.56	+35.35%
2022	6.30	6.77	10.22	6.21	-1.76	-8.79	-6.18	3.02	-4.44	1.16	1.46	0.18	+13.06%
2023	3.39	1.72	-1.53	1.22	-4.55	5.50	6.81	2.34	1.36	0.73	0.97	-6.45	+11.26%
2024	6.07	4.37	4.87	-6.08	-3.11	-1.10	-4.95	-1.23	1.60	-1.63	4.97	-0.07	+2.85%
2025	3.92	-5.77	-1.28	-5.49	-3.70	2.08	1.15	3.82	-0.89	-2.86	0.74	-2.69	-10.98%
2026	4.99	2.94	12.42	1.80	-2.15	-0.54	-0.20*						+20.14%

DRAWDOWN



CORRELATION MATRIX

	I-USD	Equities	Bonds	Gold	BTC
Equities	0.21				
Bonds	0.01	0.27			
Gold	0.21	0.15	0.33		
BTC	0.19	0.34	0.11	0.05	
CTAs	0.57	0.00	-0.10	0.19	0.08

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	1.5% p.a.
Performance fee	15% (High Water Mark)
Valor	2129877
ISIN	BSP734501013

FUND STRUCTURE

Assets under management	40'950'000 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.

July 2026
info@oceancapital.ch
www.oceancapital.ch

OCEAN TTP LTD.

Class I - EUR

STRATEGY

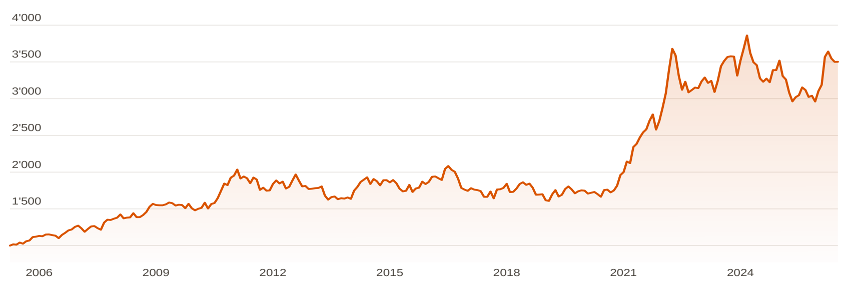
85% Ocean TTP · 15% Tulip Trend (A)

Class I combines two programs with very low correlation to each other: the Ocean TTP program at 85% and Tulip Trend Class C at 15%, a trend-following commodity strategy managed by Progressive Capital Partners. Both pursue absolute returns in commodity futures by different methods: systematic spread trading on one side, trend following on the other.

This blend is the most defensive way to hold the strategy: the two return streams diversify each other, giving Class I the lowest volatility of the fund's share classes. Suited to investors whose priority is steady long-term compounding rather than maximum exposure.

NAV DEVELOPMENT

Net of fees · EUR



KEY FIGURES

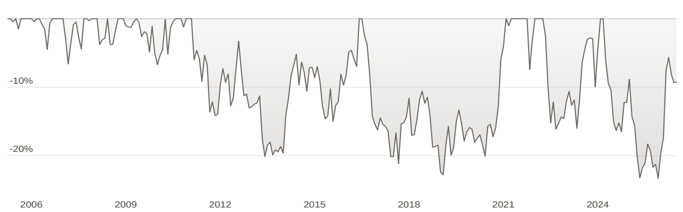
NAV per share	3'501.85
MTD	+0.03%
YTD	+18.26%
Annualised return	6.08%
Total return (since inception)	250.19%
Volatility (annualised)	12.22%
Sharpe ratio (rf 0)	0.50
Max drawdown	-23.29%
Currency	EUR

PERFORMANCE

Net audited returns in EUR · *estimated

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2005					1.77	-0.47	2.83	-1.51	3.26	0.95	4.37	0.50	+12.18%
2006	0.92	-0.43	2.07	0.16	-0.83	-0.69	-3.00	4.01	2.50	2.84	1.00	2.91	+11.85%
2007	1.38	-2.91	-3.80	3.25	2.81	0.37	-2.28	-1.71	8.05	2.96	-0.29	1.30	+8.89%
2008	1.01	3.23	-3.78	0.72	0.25	4.13	-3.78	0.04	2.05	2.94	4.91	2.56	+14.79%
2009	-1.03	-0.19	-0.02	0.81	1.61	-0.57	-2.05	0.72	-0.24	-2.80	3.96	-3.89	-3.85%
2010	-1.86	1.45	0.85	4.66	-5.05	4.06	0.88	4.28	5.98	5.67	-1.19	5.57	+27.63%
2011	1.45	4.25	-6.01	1.45	-1.21	-3.57	4.19	-1.43	-7.43	1.74	-2.29	0.22	-8.99%
2012	5.00	2.62	-2.20	1.38	-5.05	1.33	4.80	4.33	-4.31	-4.11	0.32	-2.30	+1.08%
2013	0.23	0.41	0.18	1.20	-6.95	-3.27	2.12	0.53	-2.28	0.89	-0.34	0.95	-6.48%
2014	-1.16	6.86	2.89	3.76	1.66	1.69	-4.72	3.69	-1.56	-3.02	3.84	0.05	+14.22%
2015	-1.60	1.73	-2.27	-4.05	-2.06	0.47	4.62	-5.31	2.75	0.60	4.62	-1.77	-2.81%
2016	1.60	3.73	0.24	-1.31	-1.18	7.94	1.95	-2.48	-1.32	-4.58	-6.66	-1.33	-4.12%
2017	-0.96	2.11	-1.12	-0.37	-0.82	-4.42	-0.01	4.37	-5.38	7.35	0.17	1.05	+1.33%
2018	3.15	-6.15	0.17	2.60	3.49	1.30	-1.93	0.99	-3.06	-5.35	0.13	0.28	-4.83%
2019	-4.82	-0.57	5.55	3.44	-5.01	1.45	4.60	2.02	-2.25	-3.03	1.61	0.77	+3.12%
2020	-0.25	-2.30	0.68	0.63	-1.75	-2.06	5.49	0.32	-2.15	1.52	3.74	7.93	+11.84%
2021	2.06	7.22	-1.03	10.32	1.84	3.66	2.80	1.65	4.55	3.14	-7.41	4.55	+37.57%
2022	6.63	6.90	10.51	8.33	-2.44	-7.76	-5.75	3.53	-4.50	1.03	1.09	-0.27	+16.56%
2023	2.93	1.66	-2.25	0.89	-4.68	4.88	6.19	2.11	1.49	0.25	-0.12	-7.25	+5.43%
2024	6.20	4.69	4.79	-6.17	-3.49	-1.11	-5.21	-1.43	1.33	-1.52	5.15	-0.03	+2.25%
2025	3.85	-5.99	-1.44	-5.46	-3.88	1.93	0.90	3.49	-1.11	-3.08	0.57	-2.60	-12.60%
2026	4.78	2.74	11.95	2.05	-2.60	-1.31	0.03*						+18.26%

DRAWDOWN



CORRELATION MATRIX

	I-EUR	Equities	Bonds	Gold	BTC
Equities	0.19				
Bonds	-0.01	0.27			
Gold	0.20	0.15	0.33		
BTC	0.19	0.34	0.11	0.05	
CTAs	0.58	0.00	-0.10	0.19	0.08

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 EUR
Min. additional investment	10'000 EUR
Subscription fee	up to 3%
Redemption fee	0%
Management fee	1.5% p.a.
Performance fee	15% (High Water Mark)
Valor	10272429
ISIN	BSP734501682

FUND STRUCTURE

Assets under management	40'950'000 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.

OCEAN CAPITAL

July 2026
info@oceancapital.ch
www.oceancapital.ch

OCEAN TTP LTD.

Class I - CHF

STRATEGY

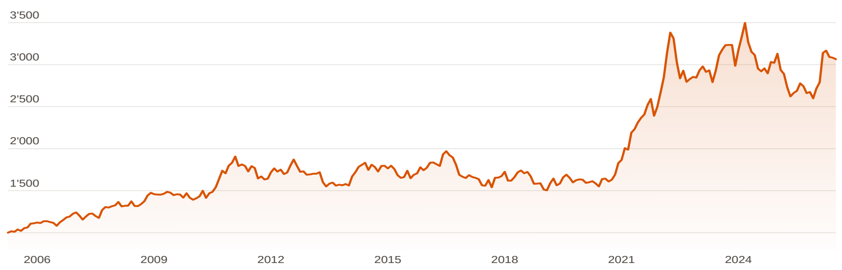
85% Ocean TTP · 15% Tulip Trend (G)

Class I combines two programs with very low correlation to each other: the Ocean TTP program at 85% and Tulip Trend Class C at 15%, a trend-following commodity strategy managed by Progressive Capital Partners. Both pursue absolute returns in commodity futures by different methods: systematic spread trading on one side, trend following on the other.

This blend is the most defensive way to hold the strategy: the two return streams diversify each other, giving Class I the lowest volatility of the fund's share classes. Suited to investors whose priority is steady long-term compounding rather than maximum exposure.

NAV DEVELOPMENT

Net of fees · CHF



KEY FIGURES

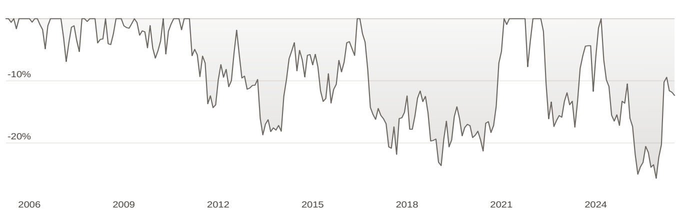
NAV per share	3'064.38
MTD	-0.58%
YTD	+17.93%
Annualised return	5.41%
Total return (since inception)	206.44%
Volatility (annualised)	12.20%
Sharpe ratio (rf 0)	0.44
Max drawdown	-25.68%
Currency	CHF

PERFORMANCE

Net audited returns in CHF · *estimated

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2005					1.65	-0.58	2.73	-1.61	3.16	0.83	4.26	0.38	+11.19%
2006	0.80	-0.56	1.97	0.04	-0.95	-0.81	-3.15	3.89	2.39	2.70	0.86	2.82	+10.23%
2007	1.26	-3.04	-3.97	3.16	2.67	0.25	-2.39	-1.85	7.97	2.85	-0.45	1.16	+7.23%
2008	0.84	3.05	-3.90	0.59	0.08	3.93	-4.03	-0.14	1.82	2.56	4.92	2.30	+12.23%
2009	-1.15	-0.29	-0.10	0.75	1.55	-0.62	-2.05	0.71	-0.16	-2.64	3.77	-3.65	-4.00%
2010	-1.71	1.26	1.65	4.62	-5.67	3.88	1.17	3.70	6.30	6.07	-1.78	5.37	+26.99%
2011	1.85	4.08	-5.95	1.08	-0.94	-3.71	3.64	-1.20	-7.04	1.48	-2.18	0.53	-8.69%
2012	4.68	2.71	-2.20	1.40	-3.03	1.09	4.89	3.94	-4.04	-3.96	0.34	-2.32	+2.92%
2013	0.21	0.47	0.05	1.03	-6.95	-3.14	2.14	0.84	-2.28	0.72	-0.43	0.91	-6.58%
2014	-1.12	6.89	3.03	3.73	1.33	1.40	-4.70	3.59	-1.56	-2.99	3.84	0.13	+13.78%
2015	-1.76	1.82	-2.16	-4.17	-1.91	0.54	4.58	-5.18	2.53	0.94	4.29	-1.98	-2.96%
2016	1.73	3.34	0.19	-1.17	-1.15	7.74	1.92	-2.42	-1.40	-4.57	-6.64	-1.32	-4.41%
2017	-0.94	2.09	-1.30	-0.63	-0.96	-4.48	-0.28	4.35	-5.35	7.37	0.13	1.05	+0.39%
2018	3.12	-6.12	-0.01	2.61	3.42	1.29	-1.92	0.96	-3.07	-5.30	0.13	0.27	-5.05%
2019	-4.63	-0.71	5.58	3.58	-4.95	1.41	4.64	1.90	-2.21	-3.31	1.65	0.61	+2.93%
2020	-0.25	-2.32	0.47	0.80	-1.68	-2.25	5.68	0.30	-2.10	1.38	3.76	8.06	+11.87%
2021	2.05	7.51	-0.93	10.18	1.95	3.52	2.38	1.75	4.64	2.86	-7.72	4.46	+36.58%
2022	6.79	6.75	10.30	7.65	-2.03	-8.54	-6.38	3.23	-4.55	1.17	0.94	-0.32	+13.91%
2023	3.04	1.59	-2.19	0.65	-4.80	4.94	6.19	2.21	1.67	0.07	0.01	-7.67	+4.96%
2024	6.41	4.81	4.98	-6.60	-3.46	-1.21	-5.17	-1.12	1.21	-2.01	4.69	-0.36	+1.16%
2025	3.59	-6.18	-1.58	-5.44	-4.08	1.57	0.97	3.31	-1.20	-3.04	0.54	-2.84	-13.98%
2026	4.55	2.63	12.61	0.86	-2.40	-0.27	-0.58*						+17.93%

DRAWDOWN



CORRELATION MATRIX

	I-CHF	Equities	Bonds	Gold	BTC
Equities	0.19				
Bonds	-0.01	0.27			
Gold	0.18	0.15	0.33		
BTC	0.19	0.34	0.11	0.05	
CTAs	0.57	0.00	-0.10	0.19	0.08

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 CHF
Min. additional investment	10'000 CHF
Subscription fee	up to 3%
Redemption fee	0%
Management fee	1.5% p.a.
Performance fee	15% (High Water Mark)
Valor	10272412
ISIN	BSP734501500

FUND STRUCTURE

Assets under management	40'950'000 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.