

PvB (CH) Swiss Equity Futures Fund

Investment Fund under Swiss law in the category "other funds for alternative investments"

31 January 2019

Fund Profile

Style: Swiss equity investment directional and systematic
Benchmark (BM): Swiss Market Index Cum Dividend (SMIC)
Currency: Swiss franc (CHF)
Assets under management: CHF 9m as of 2019-02-01
Domicile / legal structure: Switzerland / FCP
Launch date: October 1, 2013
Subscription / Redemption: Monthly, 1/3 business days
Asset management company: Tom Capital AG
Fund management company: PvB Pernet von Ballmoos AG
Custodian: Banque Cantonale Vaudoise
Auditor: Deloitte AG

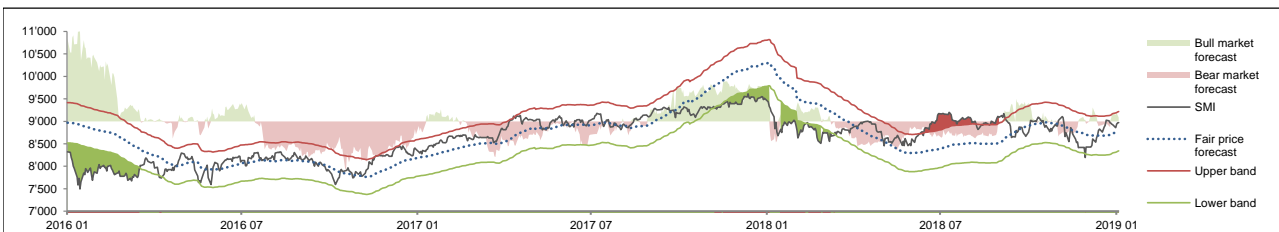
Overview

Target: The fund strives to outperform the SMIC benchmark over a bull-bear market cycle.
Forecast: Tom Capital AG assesses the SMI with regard to the mid-term direction of the market (bull/bear market forecast) and the short-term direction (overbought/oversold forecast), taking into account key financial data like earnings, financials, trade, production, monetary policy, technical factors, and sentiment.
Strategy: The fund invests in SMI futures according to Tom Capital's forecast, translating it into investment decisions with the aim to capitalize on volatility as well as on major trends. The exposure will be adapted to the strength of the conviction, short- and mid-term, with a maximum of 500% in both directions, long and short.
Benefits: Attractive risk/return profile and high liquidity.
Team: Tom Capital AG, a FINMA regulated asset manager, is responsible for the portfolio management which is based on proprietary modeling and forecasting technology.
Conviction: The management teams of Tom Capital and PvB are invested alongside with clients.
Investor: Investors with a three to five year investment horizon, with a focus on Swiss equities.

Share Classes

	Class A	Class I	Class Z
NAV per unit:	107.59	not launched	116.01
Mgmt & perf fee:	2% / 20%	1% / 20%	0.5% / 20%
Min investment:	1 unit	CHF 1m	CHF 5m
Valor:	21589422	21589424	21589425
ISIN:	CH0215894228	CH0215894244	CH0215894251
Bloomberg:	PVBSEFA SW	PVBSEFI SW	PVBSEFZ SW

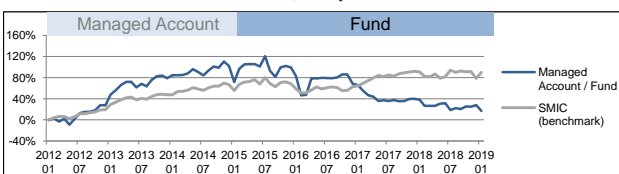
The basis for the investment decision is Tom Capital's forecast



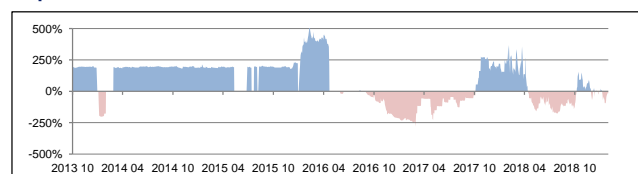
Results of 85 months Live Track Record

In %, net of fees of 2% and 20% (identical with share class A)															Com-bined	Period
Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	Cum.			
2012	-0.6	3.1	-5.8	5.6	-10.9	12.1	10.6	2.3	0.3	2.1	8.4	-0.4	27.3	27.3	27.3	Audited Managed Account (MA)
2013	16.0	5.4	6.5	3.6	-0.1	-5.9	3.9	-2.7	7.5				38.0	75.7	75.7	
2013										3.9	0.5	-2.5	1.8	1.8	78.8	Fund, started Oct. 1, 2013
2014	3.0	0.1	0.2	1.6	4.3	-2.8	-3.3	5.0	3.9	-1.2	6.0	-4.0	12.8	14.8	101.7	
2015	-15.0	14.6	4.4	0.2	-0.1	-2.2	9.8	-12.8	-5.7	10.0	1.3	-1.4	-1.3	13.3	99.0	
2016	-8.3	-19.9	0.8	21.1	-0.2	0.7	-0.3	-0.1	0.8	3.2	0.0	-9.6	-15.5	-4.3	68.1	
2017	-1.5	-6.3	-5.6	-1.8	-5.9	1.2	-1.1	1.4	-1.6	0.4	2.6	0.5	-16.8	-20.4	39.8	
2018	-1.1	-8.5	-0.2	0.2	3.2	0.5	-9.8	3.2	-1.6	4.0	-0.3	2.5	-8.7	-27.3	27.7	
2019	-1.2												-1.2	-28.2	26.1	

Performance: 26% since 2012, 3% p.a.



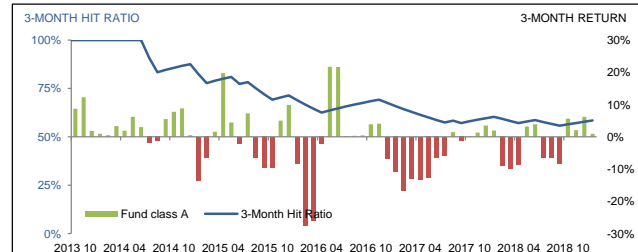
Exposure



Performance Data

Period		Class			Benchmark
		A	I	Z	SMIC
Oct. 2013 - today					
Return	Last month (%)	-1.2	n/a	-1.1	6.4
	YTD (%)	-1.2	n/a	-1.1	6.4
	12 month (%)	-8.8	n/a	-7.4	-0.6
	Annualized (%)	-6.0	n/a	-4.7	5.3
Risk	Max loss (%)	-46.3	n/a	-43.8	-16.1
	Volatility (%)	21	n/a	21	12
	Months positive (%)	52	n/a	53	62
	Sharpe Ratio	-0.31	n/a	-0.24	0.41

3-month Hit Ratio versus 3-month Return



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The PvB (CH) Swiss Equity Futures Fund is a contractual fund under Swiss law of the category „other funds for alternative investments“ with special risks that implements its investment strategy through derivative financial instruments as described in 1.2 of the fund prospectus and §3 of the fund contract (use of equity derivatives). Based on the instruments and the investment techniques used, the risks of the PvB (CH) Swiss Equity Futures Fund are not comparable to those of a securities fund. In particular, the gross exposure of the investments may reach up to 500% 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 prepared and capable to suffer the partial or 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 PvB Pernet von Ballmoos Ltd. 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 a 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/of switching units.

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| **Alignment of Interest.**