Trillium
Capital

Invest in Your Future

Trillium Capital are Irish based hedge fund managers with a global outlook. Our skills are in building and managing a portfolio using our unique trading algorithm.

The US stock market is both mature and attractive to investors. Our expertise and experience within it led us to establish the Trillium Capital Index Fund. Using a diversified approach, we invest in a range of US stocks that include the most actively traded US companies. These stocks are key components of the Nasdaq 100 Index and many are also components of the Dow Jones 30 and the S&P 500 Indexes.

We trade on a daily basis using a unique set of technical parameters leading to reduced risk and better returns for our clients. Our distinctive criteria make for a more consistent and stable return.

Our investment choices are based on several areas of analysis:

Macroeconomic

Looking at world economies in relation to inflation, growth rates, national income, GDP, employment, etc.

Technical

Studying the price movements and momentum of the stock markets, stocks and sectors to help us time entry and exit points.

Valuation

Industry trends, capital investment record, price earnings ratio, book value, sales and market capitalisation.

Our Performance

The fund is constructed on a modified capitalisation methodology. This modified method uses individual weights of the companies according to their market capitalisation. Weighting allows constraints to limit the influence of the largest companies and balance the index with all constituents.

Backtesting assesses the viability of a trading strategy or pricing model by discovering how it would play out using historical data. We analysed our strategy using the last 5 years stock price movements of the stock components that make up the Trillium Capital Index Fund. We look at the daily open and close price of each individual stock. Using this data we can see when our buy and sell parameters are triggered, which in turn gives us what the returns would have been had we traded the strategy.

The chart below compares the 5 year back test of our strategy to the Nasdaq and the S&P 500.

** Past performance is not necessarily a guide to future performance. The value of your investment may go down as well as up.*

Methodology

Our primary trading strategy is Swing Trading.

This involves buying a stock to capture gains over a short to medium term time period which can range from a few days to several weeks. Swing traders take advantage of the price momentum of a stock.

The fund is a basket of 50+ of the most actively traded US company stocks listed on the Nasdaq stock exchange. The positions are spread across 8 sectors using the Nasdaq sector allocation as our guide. Many of the stocks we hold pay dividends, this is an added bonus to our returns.

We have developed a **unique trading algorithm** based on our set of distinctive technical analysis parameters. It is a Rule based algorithm as opposed to a Model based one. We set the trading parameters and the algorithm uses these to select the trades. We have selected these specific parameters based on our shared trading experience, they include looking at the daily charts and have defined buy, sell and trigger signals.

The strategy has been back tested extensively and this confirms that it is profitable.

How We Compare

Fund	1 Month Sept. 2020	3 Months July, Aug, Sept. 2020	6 Months April - Sept. 2020	1 Year Sept. 2019 - Sept. 2020
Trillium Index Fund	2.98%	13.19%	50.55%	71.21%
BOI Life - Unit Funds North American S2	4.06%	4.25%	5.95%	-11.00%
Irish Life Indexed North American Equity	3.54%	6.63%	18.14%	11.24%
New Ireland Nth American Equity Indexed Gross	4.76%	5.01%	16.64%	10.80%
Standard Life North American Equity	3.14%	3.80%	16.07%	13.95%
Zurich Life 5 Star 5 Americas G	6.03%	5.61%	30.34%	27.73%

*** Above returns are gross and reflect USD/EUR exchange rate fluctuations*

Source: funds.irishtimes.com

The above table is an illustration of how our fund would have performed over the past year against other Irish based funds. This data is based on the backtest of the strategy.

Case Study

Below is an example of our trading parameters in action. Apple (AAPL) is one of the components of the Trillium Capital Index.

Charting software TC2000

TRADE 1 – Long	TRADE 2 – Short	TRADE 3 – Long
• 29 August 2019 - Buy Signal Triggered Stock Price $209.45 • 26 February 2020 - Sell Signal Triggered Stock Price $293.41 • Potential Profit $83.96	• 26 February 2020 - Sell Signal Triggered Stock Price $293.41 • 6 April 2020 - Buy Signal Triggered Stock Price $265.30 • Potential Profit $28.11	• 14 April 2020 - Buy Signal Triggered Stock Price $283.30 • 28 July 2020 - No Signal Triggered Stock Price $372.99 • Potential Profit $89.69
Return on Capital Employed = 40%	**Return on Capital Employed = 9.6%**	**Return on Capital employed currently sits at 31%**

Please note: Apple did a stock split on a 4 for 1 basis on August 28, 2020.

Your Investment Choices with Trillium

CASH

Make your cash work for you

Current interest rates mean that, in most cases, you are not even keeping up with inflation. Long term savings plans that will tie up your money for anything from 5 – 20 years, are currently offering a maximum of 0.65% - 1.5% AER.

It is time you ensured that your money is working harder and smarter for you.

PENSION

Make your pension perform better

Starting a pension is one of the smartest decisions you can make. No matter what age you are, planning for your retirement or making sure your pension is on track should be a priority. Anyone with a pension can invest all or a part of, with Trillium.

All pension growth and dividends are tax free.

Let us help you retire on your terms.

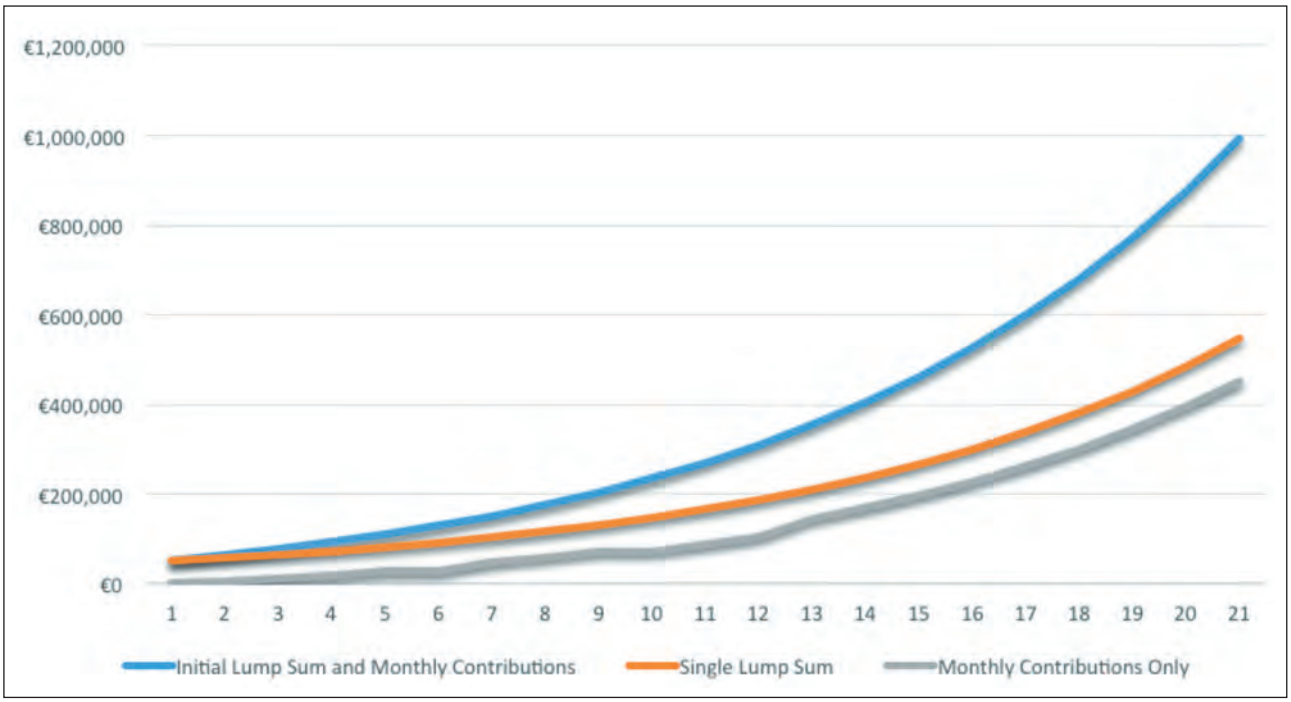
How your investment can grow

The chart below gives 3 different investment scenarios plotted over 21 years and assumes all hypothetical investments have a net return of 12% per annum.

1) Initial Lump Sum of €50,000 & Monthly Contributions of €450.00

2) Single Lump Sum of €50,000

3) €450 Monthly Contributions Only



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Investing with Trillium - Key Advantages

Diversification of assets

Robust, agile & active fund management

Superior returns

Rapid response to Market fluctuations

Access to fund managers

100% allocation of your invested funds

Full transparency of assets

Security - all fund assets are held off balance sheet

Personal service

Registered with and regulated by Central Bank of Ireland

Your future is our singular focus

Here at Trillium,

We believe that we have a strong identity behind everything we say and do. We have a culture that seeks to honour your trust in us. Everything we Say, Do and Believe is focused on achieving the very best for you. We are invested in and working for, your future. For us, your tomorrow is our today.

We **'SAY'** words matter and we communicate with our clients in a way that reflects our personal investment in our client relationships. We keep you informed about investment choices and you always know where your money is invested.

We **'DO'** have a strategic way of investing. We are active and agile within the financial markets and have proven that we achieve consistent and solid returns for our clients. We want your money to work hard so that your future is not hard work. Our actions and reactions are based on our personal experience and so we strive for a higher standard which in turn gives us greater satisfaction in all that we do for you.

We **'BELIEVE'** that our personal involvement combined with our core belief of independence, high moral standards and individual attention to every client can make Trillium the right choice for you, no matter what point in life you are at.

Co-founders James Garza and Edel MacGinty are personally involved in every decision made at Trillium and are never further than the other end of the phone. Their combined experience gives them a thorough understanding of how to navigate the inevitable ups and downs of the US financial markets and trade them with confidence and composure.

Who we are

James Garza, QFA, LIB

James believes that every conversation is an opportunity. His journey in finance began many years ago and has taken him from Texas to Ireland. James is a qualified financial advisor and lives in Ireland with his wife and two children.
A former vice-president with JP Morgan Chase in Texas, James had over $50 million assets under management. During his time there, James built a solid record of achievement and advancement through responsible financial investment planning. Two years in succession, he received the Financial Advisor of the Year award.

Edel MacGinty, QFA, LIB

Edel started her career with Dermot Desmond in the NCB Group in 1987 and progressed into film with Sullivan Bluth as Executive Assistant to Don Bluth. After having her four children, Edel returned to work as financial controller of a small software company. Having been a victim of bad investment advice, Edel decided to take her future into her own hands and became a qualified financial advisor. This allows her to trade the US markets successfully on behalf of herself and her clients.

Your Tomorrow is Our Today

Becoming a Client

If you would like to schedule an introductory meeting you can do so by contacting our trading team – tradingdesk@trilliumcapital.ie or visit our website www.trilliumcapital.ie.
This meeting is confidential, complimentary and without obligations.

Trillium Capital

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Trillium Capital is registered as an AIFM with the Central Bank of Ireland.