

BEACH HORIZON

Investment Strategy

Beach Horizon is a systematic fund manager that trades a global portfolio of commodity, financial and foreign exchange markets.

Key Features

- Highly diversified global portfolio – 125 markets – portfolio automatically adapts to changing market correlations and risk
- Proprietary pattern recognition methodology unique to Beach Horizon originally developed at BCM
- Proprietary multi-scale frequency filters to capture market behaviour in multiple time horizons built using Digital Signal Processing techniques
- Trend reversal risk managed by proprietary risk function
- The strategy targets a long-term volatility of 15% with risk management adjustments made hundreds of times a day
- Rigorous, systematic trading model that is implemented using a fully automated state-of-the-art computer system

Proven Track Record

- Fund managed by David Beach, Sanjeev Lakhanpal and Dr Paul Netherwood
- The managers have an established fund management background with a long track record in trading futures and FX markets; David with BCM (see right); Sanj and Paul began their careers at AHL in the early '90s.
- Beach Horizon has a 10 year track record with David having a 17 track record at BCM
- Returns since Inception May 2005 to May 2015: 170%
- Annualised Average Returns since Inception to May 2015: 12%
- Mature institutional level trading and back office systems and controls
- 'Best Managed Futures (CTA) under \$1bn was awarded by HFMWeek to The Beach Horizon Programme at the HFM European Performance Awards 2015

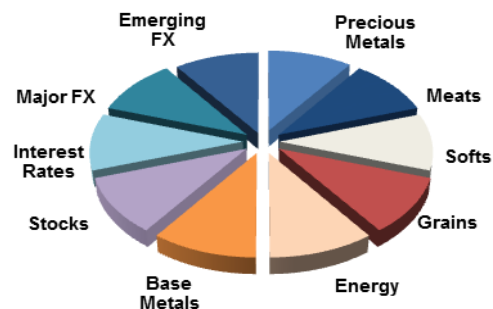
Innovation and Evolution

- Proprietary trade execution platform and trading screen technology for execution efficiency and liquidity management
- System is bespoke, highly scalable, robust and stable with fully replicated offsite for disaster recovery
- Research and model development are fundamental to our approach
- Fund Managers and research team has extensive research and development expertise with both in depth market knowledge and quantitative modeling expertise using a rigorous research process that follows scientific method
- This work is ongoing and will focus on improvements in operational efficiency, improvements to the existing systems and blue-sky research into new systems

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Beach Capital Management (BCM)

David Beach ran a pattern recognition managed futures programme with a successful track record averaging 20% p.a. spanning 17 years. David founded BCM in 1998 attaining over \$1.4billion AUM at its peak in April 2005, which put it in the top 10 of funds in terms of size at the time, relative to its sector.

The strategy traded from 1989 to 2006 and closed on an all time high. Beach Horizon continues to build on the experience and established infrastructure developed at BCM.

The pattern recognition was incorporated into Beach Horizon in 2013.

Key Facts

Inception Date	May 2005
Margin to Equity	6-25%
Managed Account Min	\$5m
Management Fee	2%
Incentive Fee	20%
Regulators	FCA, NFA, CFTC
Fund Min	\$100,000
Fund Jurisdiction	Cayman Islands
Futures Clearer	SG Newedge
FX Prime Broker	SG Newedge
Administrator	NAV Consulting
Fund Liquidity	Monthly
Fund Lockup	None
Fund Notice Period	5 Days
Share Classes	Euro, US\$, Swiss Franc, Yen

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