

# ECCM STF PERFORMANCE REPORT

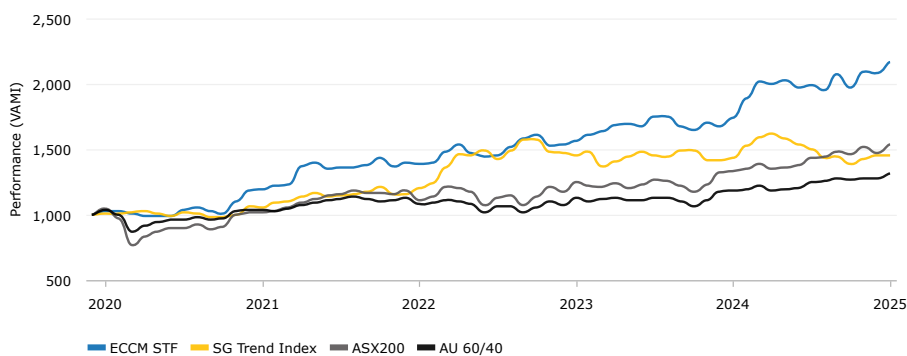
## KEY HIGHLIGHTS

- Improve risk-adjusted returns
- Systematic trading removes emotions from the investment process
- Access over 70 futures markets in a single investment
- Profit from trends in equity, bond, interest rate, commodity, and FX markets
- ECCM services available via Fund investment or Managed Accounts

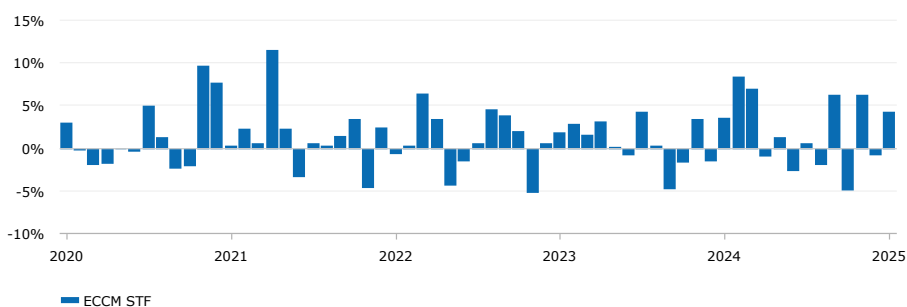
## STRATEGY DESCRIPTION

ECCM Systematic Trend Fund (STF) trades a proprietary directional futures model that capitalises on long term adjustments in the risk premia associated with global asset markets. The system profits through the speculative trading of 60 international futures markets including over equity indices, short term interest rates, long term government bonds, currencies and commodities. ECCM STF's trading program is expected to show a low correlation with traditional investments, enabling investors to diversify a traditional investment portfolio of stock, property and bonds.

## RELATIVE PERFORMANCE (VAMI)



## MONTHLY RETURNS



## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2025	4.24												4.24
2024	3.61	8.42	6.97	-0.82	1.34	-2.53	0.63	-1.87	6.22	-4.80	6.29	-0.74	24.03
2023	1.83	2.84	1.57	3.14	0.13	-0.72	4.25	0.23	-4.70	-1.57	3.45	-1.39	9.05
2022	-0.64	0.31	6.38	3.43	-4.28	-1.44	0.56	4.52	3.91	1.97	-5.06	0.50	9.94
2021	0.29	2.27	0.63	11.50	2.21	-3.29	0.60	0.25	1.38	3.40	-4.51	2.47	17.67
2020	2.97	-0.07	-1.79	-1.73	0.05	-0.28	4.92	1.25	-2.23	-2.02	9.62	7.64	18.98

## FUND MANAGER

East Coast Capital Management Pty Ltd (ECCM) was incorporated in March 2008. The company has held an Australian Financial Services License since January 2010. ECCM and its Corporate Authorised Representatives develop and execute systematic trading strategies for wholesale clients. Our trading programs can be accessed via the ECCM Systematic Trend Fund or managed accounts.

## PERFORMANCE METRICS

Last Month	YTD
<b>4.24%</b>	<b>4.24%</b>
Total Return Annualized	Since Inception
<b>16.46%</b>	<b>116.99%</b>

## GENERAL INFORMATION

Minimum Investment	50,000 AUD
E-mail	<a href="mailto:contact@eccm.com.au">contact@eccm.com.au</a>
Phone	+61 2 8090 2669
Website	<a href="http://www.eccm.com.au">www.eccm.com.au</a>

## KEY STATISTICS

Total Return Cumulative	116.99%
Max Drawdown (Monthly)	-6.19%
Total Return Annualized	16.46%
Standard Deviation Annualized	12.31%
Sharpe Ratio	1.31
Sortino Ratio	2.79
Calmar Ratio	2.58
Winning Months (%)	65.57%
Correlation vs. ASX200	0.32
Correlation vs. AU 60/40	0.25
Correlation vs. SG Trend Index	0.52
Alpha Annualized vs SG Trend Index	12.21%
Beta vs SG Trend Index	0.56

ECCM STF was launched in July 2023 and continues the track record of its predecessor fund, the ECCM Systematic Global Macro (SGM) Fund, which operated between January 2020 and June 2023. Both funds have implemented ECCM's proprietary systematic, diversified, trend following futures trading strategy. The data shown in this report shows returns from the ECCM SGM Fund from January 2020 to June 2023 and then for the ECCM STF Wholesale AUD class from July 2023 onwards.

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