ABSTRACT

Investment Method and System

A computer implemented investment method comprises: financing an investor with a limited-recourse loan to make an investment in a security, the investment having an underlying investment strategy, which is to be applied over a plurality of investment periods, and periodic investment exit points; for each period of the investment, calculating a payment, which is payable by the investor in order to remain invested in the investment; investing during each period according the underlying investment strategy; calculating: a first redemption value if the investor exits at an exit point before the end of a final period, the value at least in part determined by the performance of the investment up to the point of exit; or a second redemption value if the investor remains invested over all periods, the value at least in part determined by the performance of the investment up to the end of the final period; and determining a redemption payment to the investor according to the respective redemption value and the loan amount.

(FIG. 3)