

General Information

Strategy	Managed Futures
Region	Global
Program Assets	\$80 Million USD ¹

Fund Facts

Management Fee

Class B	2%
Class D	0%

Performance Fee

Class B	20%
Class D	30%

Fund Codes

US Delaware Fund	
ISIN	US29103T1016
CUSIP	29103T 101

Offshore Fund	
ISIN	KYG1988M6110
CUSIP	G1988M 611

Min. Subscription

Fund	\$1,000,000
Managed Account	\$25,000,000

Redemption/ Subscription Notice	5 Days
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Portfolio Manager	Emerging Asset Management
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Investment Advisor	ReSolve Asset Management SEZC (Cayman)
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Administrator	Apex Fund Services Ltd.
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Legal	US Law: Morgan, Lewis & Bockius LLP Cayman Law: Walkers (Dubai) LLP
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Auditors	Deloitte Cayman (Offshore) Richey May & Co. (US Feeder)
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Contact us

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ReSolve Asset Management SEZC (Cayman)
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Strathvale House, 5th Floor
Georgetown, Grand Cayman
Cayman Islands, KY1-9012

Fund Objective

The objective of the Fund is to generate consistent capital appreciation by employing a diversified ensemble of systematic alpha strategies traded across a broad range of liquid exchange-traded securities including futures contracts, exchange traded products, currencies, swaps, stocks, bonds and other derivatives.

Strategy Description

Markets are marginally inefficient in many small ways that can be profitably hunted, validated, and exploited through novel quantitative methods. The Evolution Program takes the other side of these wealth compromising trades by deploying a meta-ensemble of long/short systematic strategies derived from advanced statistical methods and machine learning tools.

Monthly Performance Returns since inception²

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sept	Oct	Nov	Dec	YTD
2023	-2.48%	3.17%	-8.80%	3.65%	-0.48%	-0.06%	0.17%	5.49%	9.25%	-5.82%			2.86%
2022	3.05%	2.04%	14.24%	8.73%	0.57%	3.08%	-2.87%	-5.47%	-3.16%	5.38%	-6.31%	-1.90%	16.61%
2021	0.61%	5.12%	1.72%	1.99%	4.52%	-1.49%	2.11%	-3.00%	1.04%	9.61%	-9.29%	1.71%	14.34%
2020	4.57%	-10.50%	-13.76%	1.95%	-1.72%	-3.31%	-1.22%	-5.25%	-0.04%	-2.56%	4.19%	6.01%	-21.27%
2019	-0.75%	1.29%	7.81%	2.26%	-2.27%	6.80%	8.09%	6.67%	-1.04%	-3.65%	3.01%	-5.70%	23.53%
2018	8.71%	-13.33%	0.67%	1.24%	-5.39%	-0.43%	0.16%	5.54%	-1.69%	-12.30%	-2.58%	1.52%	-18.45%
2017										0.30%	3.14%	1.98%	5.49%

	1 Mo	3 Mo	6 Mo	YTD	1 Yr	3 Yr	5 Yr	Annualized Program Return (Inception)	Program Total Return (Inception)	Standard Deviation
	-5.82%	8.55%	8.15%	2.86%	-5.47%	14.84%	5.70%	2.29%	14.74%	18.84%

Bespoke Factors were implemented on October 1, 2020. For more information read more [here](#), or listen to our podcast [here](#).

Monthly Performance Returns since implementation of Bespoke Factors, October 1, 2020³

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sept	Oct	Nov	Dec	YTD
2023	-2.48%	3.17%	-8.80%	3.65%	-0.48%	-0.06%	0.17%	5.49%	9.25%	-5.82%			2.86%
2022	2.44%	1.65%	11.80%	8.73%	0.57%	3.08%	-2.87%	-5.47%	-3.16%	5.38%	-6.31%	-1.90%	13.03%
2021	0.50%	4.11%	1.40%	1.59%	3.64%	-1.20%	1.69%	-2.58%	1.03%	7.69%	-7.66%	1.49%	11.48%
2020										-2.56%	3.88%	4.83%	6.12%

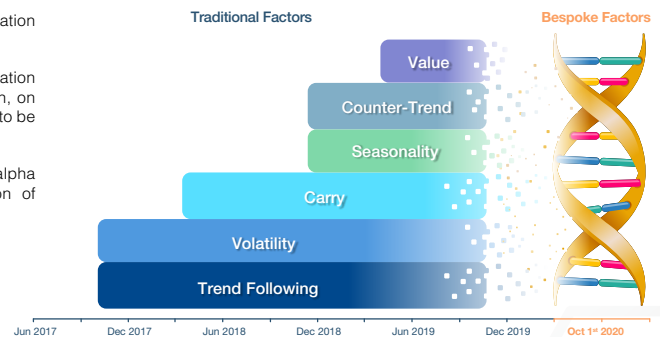
	1 Mo	3 Mo	6 Mo	YTD	1 Yr	3 Yr	5 Yr	Bespoke Factor Implementation Return (Annualized) ³	Bespoke Factor Implementation Total Return ³	Standard Deviation ³
	-5.82%	8.55%	8.15%	2.86%	-5.47%	12.17%	-	10.89%	37.54%	16.21%

PAST PERFORMANCE IS NOT A GUARANTEE OF FUTURE RESULTS. THE RISK OF LOSS IN TRADING COMMODITY INTERESTS IS SUBSTANTIAL. Indicated returns of one year or more are annualized. These materials shall not constitute any offer or solicitation of an offer to make an investment in any of the funds or separately managed accounts ReSolve Global manages.

Bespoke Factors

- ReSolve's mission is to remain at the edge of alpha generation via constant research and innovation.
- After 2 years of deep research within the field of information sciences and a re-imagining of the experimental design, on October 1, 2020 ReSolve deployed what we considered to be a leap forward in signal generation.
- While the program objective remained the same, the alpha generation engine has a much improved expectation of success than the prior signal generation engine.

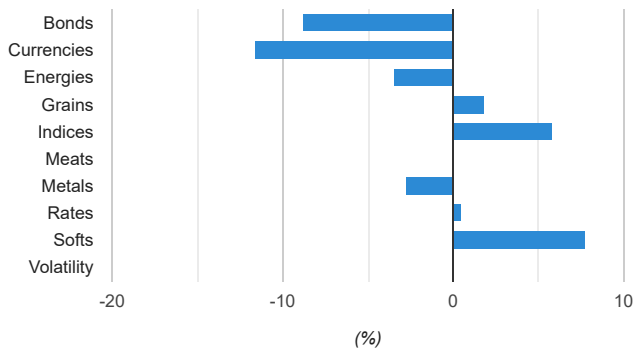
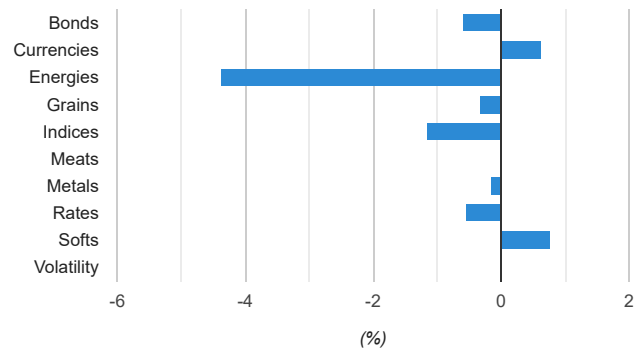
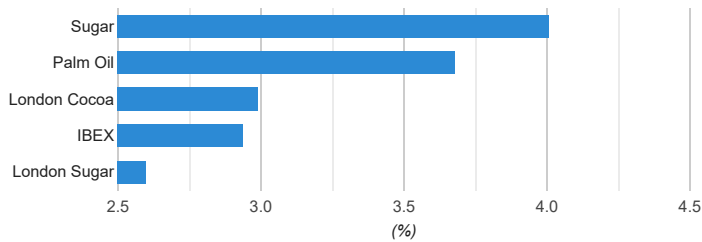
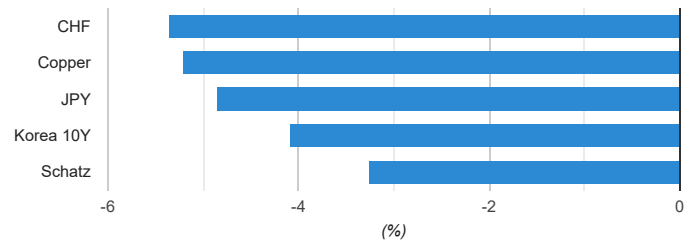
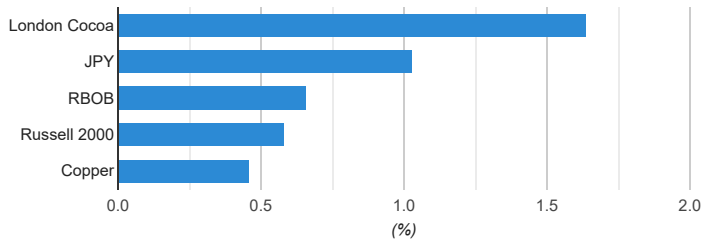
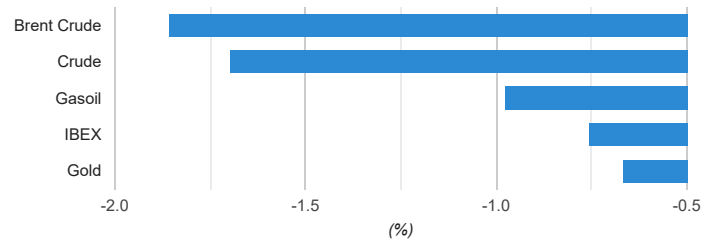
Evolution of ReSolve Research



¹ Program assets include all monies invested in the ReSolve Evolution Program.

² Returns are calculated from the gross returns of the ReSolve Evolution Futures Program Composite net of 2% management fee and 20% incentive fee as well as all trading and administrative expenses assuming an investor began investing on October 19, 2017. Fees are calculated for a representative investor since inception.

³ Returns are calculated from the gross returns of the ReSolve Evolution Futures Program Composite net of 2% management fee and 20% incentive fee as well as all trading and administrative expenses assuming an investor began investing on October 1, 2020, the date Bespoke factors were implemented. Fees are calculated for a representative investor since October 1, 2020.

Risk Allocation ⁴

Sector Performance

Top 5 Long Positions (Risk Weighted) ⁵

Top 5 Short Positions (Risk Weighted) ⁵

Top 5 Markets (Performance)

Bottom 5 Markets (Performance)


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⁴ Risk allocations are calculated by multiplying the percentage weights in each market by the daily standard deviation of respective markets over the past 20 days, and standardizing the results.

⁵ Top long and short risk weighted positions are as of month end.

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