

**General Information**

<b>Program</b>	Managed Futures Yield (Carry)
<b>Region</b>	Global
<b>Structure:</b>	Separately Managed Account
<b>Management Fee:</b>	0.95%
<b>Account Minimum:</b>	\$10,000,000 USD
<b>Investment Adviser:</b>	ReSolve Asset Management SEZC (Cayman)

**Strategy Description**

The ReSolve Futures Yield (Carry) Program seeks to harness carry returns from a diversified set of global futures markets across equity indices, bonds, currencies and commodities. The strategy seeks to maximize long exposure to assets with positive carry and maximize short exposure to markets with negative carry, while minimizing the overall risk of the portfolio.

The portfolio is constructed using an advanced optimization method that is designed to overcome the known challenges with conventional approaches, while maximizing portfolio diversity and minimizing unproductive trading.

**Monthly Performance Returns since inception**

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sept	Oct	Nov	Dec	YTD
2024	12.12%	13.26%	6.64%	6.08%									<b>43.66%</b>
2023	7.26%	7.55%	-6.13%	-1.69%	-0.66%	-5.08%	-2.78%	10.68%	12.21%	5.62%	-3.71%	-12.21%	<b>8.22%</b>
2022	1.67%	0.86%	-1.18%	11.19%	-3.54%	-5.38%	1.11%	12.61%	4.70%	2.99%	-11.54%	-2.80%	<b>8.57%</b>
2021									0.51%	4.27%	-4.89%	3.66%	<b>3.33%</b>

**Performance Statistics since inception**

1 Mo	3 Mo	6 Mo	YTD	1 Yr	3 Yr	5 Yr	Annualized Program Return (Inception)	Program Total Return (Inception)	Standard Deviation
6.08%	28.13%	21.44%	43.66%	46.04%	-	-	23.20%	74.42%	23.93%

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**Strategy Highlights**

- A maximally diversified, global balanced portfolio selecting asset classes based on futures yield (carry) while removing shorting constraints.
- Maximizes carry's intrinsic value across global equities, bonds, commodities and currencies
- Strives to protect or profit during equity and bond bear markets.
- Tends to exhibit modestly positive correlations to a global balanced portfolio during normal economic periods and negative correlations during poor economic periods.

**Contact us**

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