Absolute return character: Positive expected returns over most 12 month periods.

Maximum diversification: Harvests returns from diverse global asset classes that thrive in different market conditions.

True Balance: Assets are dynamically weighted to ensure each contributes equal risk to the portfolio.

Bond-like risk: But without the concentrated risk of rising interest rates.

Simple to understand: Long-only investments in ETFs tracking the world’s largest global asset classes.

Low cost: 0.85% management fee. No performance fee.

Low correlation: Low correlation to stocks and bonds delivers exceptional diversification benefits to traditional portfolios.

‘BALANCE’ MEANS BEING ABLE TO PRESERVE AND GROW WEALTH IN ALL KINDS OF MARKETS

ASSET CLASS BEHAVIOURS IN DIFFERENT INFLATION AND GROWTH ENVIRONMENTS

Inflationary stagnation
- Low growth & high inflation shocks
- Case study: 1970s oil shock
- Key assets: Commodities, gold, inflation protected bonds

Inflationary boom
- High growth & high inflation shocks
- Case study: Mid-2000s EM & RE boom
- Key assets: EM stocks & bonds, RE

Deflationary bust
- Low growth & deflation shocks
- Case study: Great depression, Japan
- Key assets: Long-term government bonds, cash, gold.

Disinflationary boom
- High growth shock & benign inflation
- Case study: 1980s and 1990s
- Key assets: Developed market stocks and bonds.

Risk Parity maximizes global diversification and applies robust risk balance to ensure steady returns across all major market states, including periods like 2008.

Source: ReSolve Asset Management.

Risk Parity Index vs. Benchmarks
Simulated Results*

Source: ReSolve Asset Management. Data from CSI Data. *Simulated Performance. Past results are not necessarily indicative of future results. Please review the disclosures at the end for more information.
WHEN YOU INVEST IN EVERYTHING, YOU ARE ALWAYS EXPOSED TO A BULL MARKET SOMEWHERE

Diversification means your portfolio is resilient to any market environment because the portfolio is always holding a few assets that thrive during different economic regimes.

This is true even during the depths of major equity bear markets like 2008, when U.S. government bonds delivered over 50% returns in Canadian dollars.

AS MARKETS CHANGE, SO SHOULD YOUR PORTFOLIO

ReSolve Risk Parity seeks to maximize diversification across all major global markets to provide positive returns in good times and bad. As a result, portfolio allocations change through time in response to evolving observations of risk and correlations.

The portfolio is managed to an 8% annualized volatility target. Where portfolio volatility exceeds 8% in hostile markets, portfolio exposure is reduced in favour of cash to provide a consistent risk experience.

In addition, a momentum overlay reduces exposure to assets in persistent negative trends to minimize downside risk and enhance long-term returns.

*General information regarding hypothetical performance and simulated results. Past results are not necessarily indicative of future results. Please review the disclosures at the end for more information.

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