

A Manager with Deep Experience

ReSolve is an alternative asset manager that strives to provide all-weather, rules-based, globally diversified investment strategies

- ReSolve Asset Management Inc. (“ReSolve Canada”), founded in September of 2015, develops multi-asset, long/short, global investment strategies with an ingrained focus on risk management
- Global client base comprised of institutions, HNW individuals and financial advisors
- ReSolve Asset Management SEZC (Cayman) (“ReSolve Global”) is the investment adviser to the Cayman master fund for the ReSolve Evolution Futures Program
- Combined, the Principals of ReSolve Canada and ReSolve Global have over 150 years of experience in developing and deploying rules-based investment strategies

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.

Available Investment Universe – A Global and Diverse Portfolio

Trading Over 80 Liquid Futures Markets

Bonds

Canadian 10 Year Bond
 German 10 Year Bund
 German 30 Year Buxl
 Japanese 10 Year Bond
 UK 10 Year Gilt
 US 10 Year Treasury
 US 30 Year Treasury
 US 5 Year Treasury
 Schatz Bonds
 Korean 10 Year Bonds

Energy

Carbon Emissions
 Crude Oil (WTI)
 Gasoil
 Heating Oil
 Brent Crude
 Natural Gas
 RBOB Gasoline

Equities

Amsterdam Index
 Aussie 200
 Canadian S&P/TSX 60
 Dow Jones Industrial Average
 Dutch AEX
 Euro STOXX 50
 French CAC 40
 German DAX
 Hong Kong HSI
 Italian FTSE/MIB
 Japanese Nikkei 225
 Japanese Topix
 Nasdaq
 Russell 2000
 S&P 500
 Spanish IBEX
 Stockholm 30 OMX
 Swiss SMI
 Thai SET50
 UK FTSE

Volatility

VIX
 VSTOXX

Foreign Exchange

Australian Dollar
 British Pound
 Canadian Dollar
 Euro
 Japanese Yen
 New Zealand Dollar
 Swiss Franc
 Mexican Peso
 US Dollar

Grains

Bean Oil
 Canola
 Corn
 KC Wheat
 Mill Wheat
 Palm Oil
 Soybeans
 Soy Meal
 Wheat

Livestock

Feeder Cattle
 Live Cattle
 Hogs

Metals

Copper
 Gold
 Palladium
 Platinum
 Silver

Rates

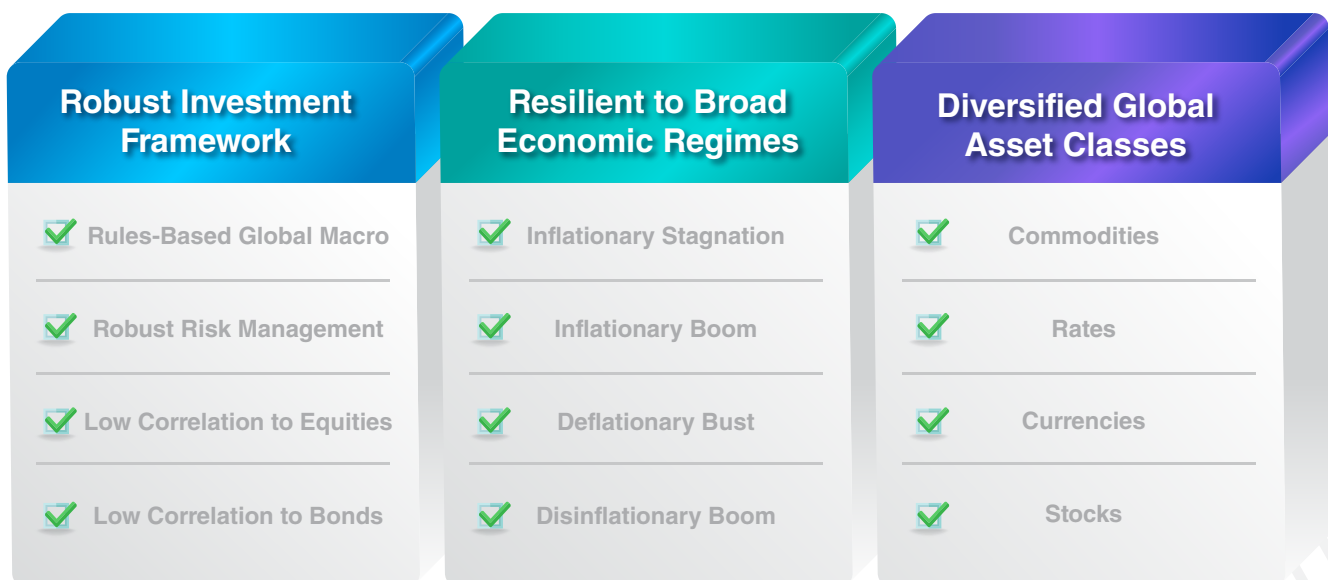
Aussie 3 Month
 Aussie 3 Year
 Canadian 3 Month
 Euribor
 Eurodollar
 German 2 Year Bobl
 Korean 3 Year Bonds
 UK 3 Month Sterling
 US 2 Year Treasury

Softs

Cocoa
 Coffee
 Cotton
 R Coffee
 London Cocoa
 London Sugar
 Sugar

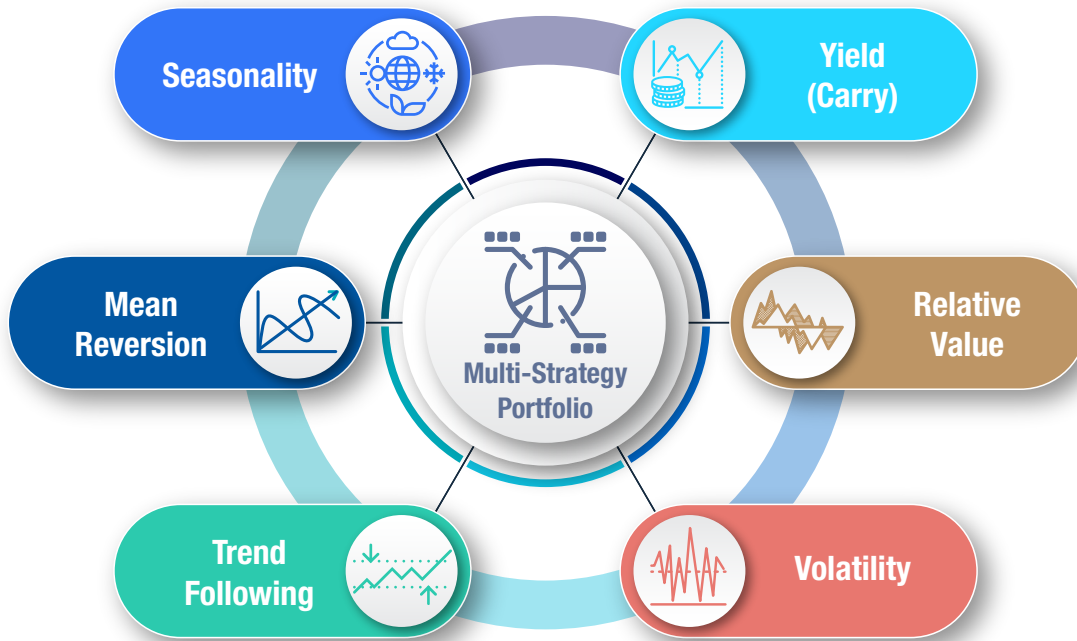
An Approach Designed to Thrive Across Most Market Environments

Long/Short Investment style diversification aims to create a more consistent risk and return character



A Diversified Multi-Strategy Approach

Long/Short Investment style diversification aims to create a more consistent risk and return character



Strategy Factor Styles Ranked by Returns (2008-2022)

SIMULATED PERFORMANCE - For Illustrative Purposes Only

2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	Annualized
VOLATILITY 46.5%	SEASONALITY 27.5%	SEASONALITY 36.9%	CARRY 28.3%	SEASONALITY 30.0%	SEASONALITY 17.5%	CARRY 34.0%	M-REVERSION 24.6%	SEASONALITY 16.4%	VOLATILITY 17.7%	R-VALUE 13.5%	SEASONALITY 28.1%	VOLATILITY 86.9%	R-VALUE 18.6%	R-VALUE 32.4%	SEASONALITY 12.5%
R-VALUE 26.0%	R-VALUE 19.8%	VOLATILITY 17.7%	R-VALUE 26.9%	CARRY 27.1%	CARRY 14.7%	TREND 22.1%	VOLATILITY 12.3%	CARRY 5.0%	M-REVERSION 8.3%	CARRY 3.7%	CARRY 18.4%	M-REVERSION 3.5%	TREND 12.9%	TREND 18.3%	CARRY 12.4%
TREND 23.8%	CARRY 14.2%	R-VALUE 14.1%	VOLATILITY 25.9%	VOLATILITY 16.6%	TREND 12.2%	M-REVERSION 18.1%	CARRY 9.8%	VOLATILITY 3.7%	CARRY 6.1%	VOLATILITY 1.5%	M-REVERSION 13.0%	R-VALUE 3.1%	CARRY 10.4%	M-REVERSION 11.5%	M-REVERSION 12.1%
CARRY 17.9%	M-REVERSION 10.3%	TREND 13.4%	SEASONALITY 25.4%	R-VALUE 6.4%	M-REVERSION 5.7%	R-VALUE 14.4%	SEASONALITY 8.9%	M-REVERSION 1.4%	SEASONALITY 3.2%	SEASONALITY -0.6%	R-VALUE 5.2%	TREND -5.5%	SEASONALITY 3.1%	CARRY -6.0%	R-VALUE 11.8%
M-REVERSION 5.9%	TREND 8.3%	CARRY -0.9%	M-REVERSION 4.8%	TREND 4.5%	R-VALUE 5.0%	SEASONALITY 10.4%	R-VALUE 8.1%	R-VALUE 0.9%	TREND 1.0%	M-REVERSION 1.6%	TREND 5.1%	SEASONALITY -9.7%	VOLATILITY 2.2%	VOLATILITY -6.1%	TREND 9.3%
SEASONALITY -6.1%	VOLATILITY 7.5%	M-REVERSION 3.5%	TREND -4.0%	M-REVERSION 2.9%	VOLATILITY -0.5%	VOLATILITY 5.8%	TREND 0.9%	TREND -1.7%	R-VALUE 2.4%	TREND -1.8%	VOLATILITY -5.7%	CARRY -9.7%	M-REVERSION 9.0%	SEASONALITY -11.0%	VOLATILITY 8.2%

Analysis by ReSolve Asset Management SEZC (Cayman). Data from CSI Data and Bloomberg. These individual hypothetical performance results DO NOT represent the return to an actual fund or trading account that ReSolve Global runs or an investor could directly participate in and is FOR ILLUSTRATIVE PURPOSES ONLY. PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE RESULTS. The results account for borrowing costs but do not account for any management fees and assume the purchase and sales of securities were executed at their daily closing price. Profits are reinvested and the simulation does not reflect any transaction costs of buying and selling securities. Any strategy carries with it a level of risk that is unavoidable. No investment process can guarantee or achieve consistent profitability all the time and will necessarily encounter periods of extended losses and drawdowns. Please read disclaimer at the end of this presentation for more information about the backtesting process.

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