ReSolve
ASSET MANAGEMENT

ReSolve Osprey Fund Fact Sheet

September 30, 2020

General Information

Strategy	Systematic Futures Multi-Strategy Global
Region	Global
Program Assets	$29 Million CAD[1]
Fund Assets	$8.5 Million CAD
Program Inception	07/01/2020

Fund Facts

Fund Codes	
Class F	ACN DFP
Class A	ACN DAP
Management Fee	
Class F	1%
Class A	2%
Performance Fee	20% above perpetual highwatermark
Min. Investment	$10,000
Min. Subsequent	$5,000
Fund Redemptions	Monthly
Lock up	None
Redemption/ Subscription Notice	5 Days
Fund Portfolio Manager	ReSolve Asset Management Inc.
Fund Sub-Advisor	ReSolve Asset Management SECZ (Cayman)
Fund Administrator	Apex Fund Services (Canada) Ltd.
Legal	Fasken Martineau DuMoulin LLP
Auditors	KPMG

Contact us

T: 416-572-5474
TF: 1-855-446-4170
info@investresolve.com
www.investresolve.com

401 Bay Street East, 16th floor
Toronto, Ontario M5H 2Y4, Canada

Fund Objective

Generate high risk-adjusted returns by deploying and executing an ensemble of systematic sub-strategies across liquid futures contracts.

Strategy Description

The Osprey Fund can go long/short a wide array of global futures contracts, using a proprietary machine learning process engineered by ReSolve to identify thousands of combinations of profitable trading signals. The strategy generation process selects features with return profiles consistent with the Fund's objective and discards those that do not meet the desired criteria. Each candidate substrategy is run through a rigorous battery of filters and validation steps to ensure that only the most robust strategies are selected, after accounting for possible overfitting, trading friction and costs. This process is repeated on a continuous basis.

Capacity Constrained

The maximum fund assets under management will reflect management's ability to capitalize on potential profits available in capacity constrained markets and higher frequency trading strategies.

Monthly Performance Returns[2]

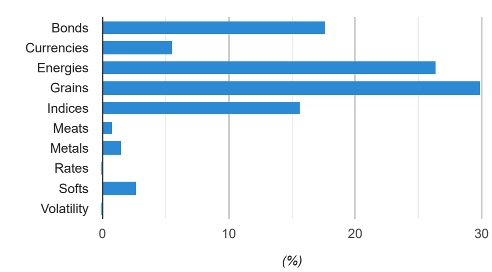
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sept	Oct	Nov	Dec	YTD
2020							0.20%	-1.92%	1.98%*				**0.23%***

Performance Statistics

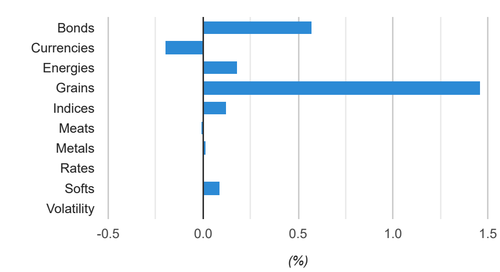
Time Period	Return*
1 Month	1.98%
3 Months	0.23%
6 Months	-
1 Year	-
3 Year	-
Annualized Return	-
Total Return (Inception)	0.23%
Annual Standard Deviation	-
YTD	0.23%

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. THE RISK OF LOSS IN TRADING COMMODITY INTERESTS IS SUBSTANTIAL. 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 manages.

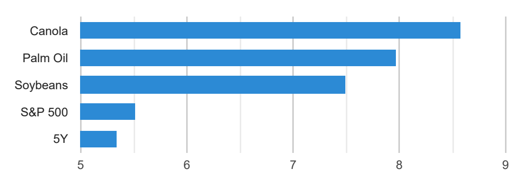
Risk Allocation [3]



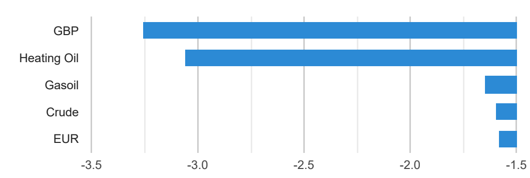
Sector Performance



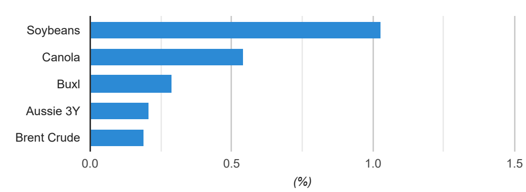
Top 5 Long Positions (Risk Weighted) [4]



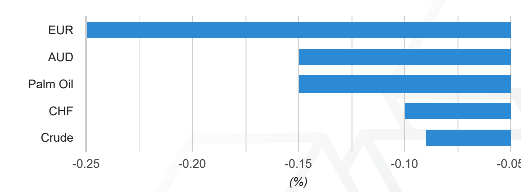
Top 5 Short Positions (Risk Weighted) [4]



Top 5 Markets (Performance)



Bottom 5 Markets (Performance)



1 Program assets include all monies invested in the ReSolve Osprey Program.
2 The returns calculated refer to the F Class fund series and are net of 1% management fee and 20% incentive fee as well as all trading and administrative expenses assuming an investor began investing in ReSolve Osprey Fund on July 1, 2020.
3 Risk Allocation estimates the proportional volatility of daily returns by sector averaged over the past month.
4 Top long and short risk weighted positions are as of month end.
* Estimate.

EXPERIENCED LEADERSHIP TEAM

ReSolve's leadership team has extensive experience in asset management working with high net worth individuals, family offices and institutions. The team's investment approach blends the rigors of the scientific method with the pragmatic realism required to develop and deploy functional strategies in global markets. Passionate educators, Adam, Mike and Rodrigo have authored the book Adaptive Asset Allocation - Dynamic Global Portfolios Designed to Profit in Good Times and Bad. The team is also responsible for the popular ReSolve's research blog.

MICHAEL PHILBRICK, CIM®, AIFP

CEO & CO-FOUNDER

RESOLVE ASSET MANAGEMENT SEZC (CAYMAN)

29 years of experience in investment management

Responsible for portfolio management and strategic leadership

Scotia McLeod – Senior VP/ Branch Manager

Richardson GMP – Branch Manager & Partner/Director Wealth Management

Macquarie Canada – Division Director & Portfolio Manager

ADAM BUTLER, CFA, CAIA

CIO & CO-FOUNDER

RESOLVE ASSET MANAGEMENT SEZC (CAYMAN)

15 years of experience in investment management

Primarily responsible for research and portfolio management

Lead author on several public research whitepapers and GestaltU blog

Richardson GMP – Partner/Director Wealth Management

Macquarie Canada – Associate Director & Portfolio Manager

RODRIGO GORDILLO, CIM®

PRESIDENT/PM & CO-FOUNDER

RESOLVE ASSET MANAGEMENT SEZC (CAYMAN)

15 years experience in investment management

Responsible for strategic company direction, business development and portfolio management

Portfolio Manager – Richardson GMP, Macquarie Private Wealth

Key contributor on several research whitepapers, GestaltU blog and ReSolve podcasts

JASON RUSSELL, CFA

COO/CCO & PARTNER

RESOLVE ASSET MANAGEMENT INC.

28 years of experience in investment management and Managed Futures strategies

Oversees futures, day-to-day operations and portfolio management. Equity Derivatives Specialist, Bankers Trust

Portfolio Manager at Salida Capital, CIBC World Markets, & Merrill Lynch. Equity Derivatives Specialist Bankers Trust

Founder, President and Chief Investment Officer, Acorn Global Investments