

RSSY

Return Stacked U.S. Stocks & Futures Yield ETF

Fund Description

RSSY is an actively managed fund that holds a large-cap US equity portfolio while utilizing a futures yield strategy across major asset classes. The fund uses leverage to stack the total return of its equity holdings with the potential returns of the futures strategy.

FactSet Analyst Report

RSSY aims to provide simultaneous exposure to equities and a multi-asset futures strategy. The fund seeks to capture the total return of large-cap US equities by investing in equity securities, ETFs, and index futures. For the futures yield strategy, RSSY invests in futures contracts of commodities, currencies, equities, and fixed income securities, with no geographic limits. The fund uses a proprietary process to generate attractive risk-adjusted returns, evaluating the carry premium in investments across the four major asset classes and in volatility instruments. The fund expects to hold long positions on instruments that pay a carry premium and short positions on ones with a negative carry premium. RSSY utilizes a Cayman Islands subsidiary to gain exposure to the futures contracts. It will frequently roll the futures, causing a high portfolio turnover rate. The fund targets a 100% notional exposure to each component or an aggregate notional exposure of 200%.

