



## MANAGER OVERVIEW

# LoCorr Market Trend Fund

The financial markets have become more challenging over the last decade and, now more than ever, investors need help navigating through the economic landscape. With two significant declines in the stock market since 2000 and bond yields near historic lows, we believe investors need to reassess the risk in their portfolios and consider a fresh approach to investing.

Endowments and large institutions have paved the way for this new investment approach, by using low-correlating strategies seeking to enhance long-term portfolio performance with lower risk. Today, investors have many products available that provide access to premier institutional money managers in a daily liquid mutual fund structure.

LoCorr is proud to offer a family of mutual funds for financial professionals and individual investors seeking positive returns and reduced risk, through investments with low correlation to traditional asset classes.

# Real Managers with Real Track Records

# Market Trend Fund

## Graham Capital Management Overview

**Graham Capital Management** is a leading investment manager within the alternative investment industry. Graham focuses on macro-oriented quantitative and discretionary investment strategies in the global fixed income, currency, commodity and equity markets. Graham sub-advises the fund by employing in a globally-diversified, trend-following strategy. Graham's strategy is a quantitative trading system driven by trend-following models that select long and short positions in global futures and foreign exchange markets.

### About Graham:

- A Connecticut-based investment firm with over two decades of experience utilizing macro-oriented quantitative investment strategies for global institutions and individual investors
- One of the largest Commodity Trading Advisor (CTA) globally, managing approximately \$18.3B in assets (6/30/2022)
- More than 70+ professionals focused on quantitative research, trading and technology, and approximately 170 employees in offices in Connecticut, Florida, and London

**Firm Established:** 1994

### Portfolio Managers: **Kenneth G. Tropin**

**Founder and Chairman**

Mr. Tropin has over 30 years of experience in money management. He was instrumental in founding the Managed Futures Trade Association and was elected Chairman of the Association. Prior to founding Graham in 1994, Mr. Tropin served as President and CEO at John W. Henry & Co., and Senior Vice President and Director of Managed Futures at Dean Witter Reynolds.

### **Pablo Calderini**

**President and Chief Investment Officer**

Mr. Calderini is responsible for the management and oversight of the discretionary and systematic trading businesses at Graham. Prior to joining Graham, he worked at Deutsche Bank where he held several positions, most recently the Global Head of Equity Proprietary Trading. Prior to joining Deutsche Bank, Mr. Calderini held trading positions at Lehman, JP Morgan and Cargill.

## The Graham Difference





### **Graham Investment Approach**

- Employs systematic, quantitative techniques to select long and short positions in global futures and foreign exchange markets
- These techniques are designed to generate potential absolute returns, regardless of market direction, and seeks to demonstrate low correlation to traditional asset classes
- Trades long and short positions across 50+ markets in equity, fixed income, foreign exchange, and commodities
- Trading signals are based on a number of factors, including price, volatility, and length of time a position is held
- The strategy employs sophisticated techniques to gradually enter and exit positions over the course of a trend, attempting to maximize profit opportunities
- The strategy employs a robust portfolio construction and risk management process to build a diversified portfolio of futures and foreign currency contracts
- Graham has traded the underlying strategy since 2006

## Nuveen Asset Management

### **Cash Management - Fixed Income Strategy**

#### **Nuveen Asset Management**

With over \$265B in assets under management (as of 6/30/22), Nuveen manages the Fund's excess cash in a Fixed Income strategy. Nuveen Asset Management is a subsidiary of the Teachers Insurance and Annuity Association.

The firm offers solutions spanning multiple asset classes, from traditional and specialized equity to taxable and municipal fixed income. Nuveen's history and heritage demonstrates a commitment to quality, innovation and dedication to their clients' financial success.

**Firm Established:** 1898

#### **Portfolio Managers:**

##### **Tony A. Rodriguez**

##### **Managing Director, Co-Head of Fixed Income**

Mr. Rodriguez serves in strategic roles as the co-head of fixed income and the leader of the Fixed Income Strategy Committee for Nuveen. Prior to joining the firm in 2002, he was director and head of global corporate bonds at Credit Suisse Asset Management. Mr. Rodriguez began working in the financial services industry in 1984.

##### **Peter Agrimson**

##### **Portfolio Manager**

Mr. Agrimson has served as a portfolio manager since 2018. He began working in the financial industry in 2005. Prior to joining Nuveen, he served as credit analyst at Long Lake Partners, LLC, focusing on the company's structured product portfolios.

#### **Portfolio Team:**

Nuveen employs a team-based approach, with portfolio managers supported by eight specialist sector teams and analysts.

# Seeking to Build a Better Portfolio with Complementary Managers

At LoCorr Funds, we are focused on partnering with great managers who provide innovative investment processes, robust buy and sell disciplines, targeted research, and impressive industry experience. As a result, these managers help us bring carefully crafted low-correlating products to market. We call that hiring “Real Managers with Real Track Records”.

## GRAHAM

- Principal investment strategy for the fund
- Extensive experience in the managed futures space and one of the largest Commodity Trading Advisors globally
- An experienced investment manager within the alternative investment industry
- Long-term, real world track record since 2006 for the underlying strategy
- Manages \$18.3B (as of 6/30/22), including a substantial amount of proprietary capital
- Employs a distinct trend-following strategy, combined with sophisticated risk management framework

### Market Trend

A state-of-the-art, competitive product, providing the potential to:

- Produce attractive absolute and risk-adjusted returns
- Maintain low correlation to traditional asset classes
- Sustain capital appreciation



## LOCORR

- Exclusive focus on low-correlating alternative investments since 2011
- Grown AUM to \$4.1B since inception of LoCorr Funds (2011)
- Dedicated distribution team
  - Regionally-based wholesalers averaging over 23 years of experience
- Relationships with 120+ major broker/dealers (B/D) nationwide across regional, independent, and wirehouse channels
- Consultative approach focused on education and training

GRAHAM + LOCORR + NUVEEN = Market Trend Fund

To learn more about how LoCorr can help you reach your investment goals, contact us at **888-628-2887** or visit us at **[www.LoCorrFunds.com](http://www.LoCorrFunds.com)**.

*The fund's investment objectives, risks, charges, and expenses must be considered carefully before investing. The prospectus contains this and other important information about the investment company, and it may be obtained by calling 1.855.LCFUNDS, or visiting [www.LoCorrFunds.com](http://www.LoCorrFunds.com). Read it carefully before investing.*

Mutual fund investing involves risk. Principal loss is possible. The Fund is non-diversified, meaning it may concentrate its assets in fewer individual holdings than a diversified fund. Therefore, the Fund is more exposed to an individual investment's volatility than a diversified fund. The Fund invests in foreign investments and foreign currencies which involve greater volatility and political, economic and currency risks and differences in accounting methods. The Fund may make short sales of securities, which involves the risk that losses may exceed the original amount invested. Investing in commodities may subject the Fund to greater risks and volatility as commodity prices may be influenced by a variety of factors including unfavorable weather, environmental factors, and changes in government regulations. The Fund may invest in derivative securities, which derive their performance from the performance of an underlying asset, index, interest rate or currency exchange rate. Derivatives can be volatile and involve various types and degrees of risks, and, depending upon the characteristics of a particular derivative, suddenly can become illiquid. Derivative contracts ordinarily have leverage inherent in their terms which can magnify the Fund's potential for gains or losses through increased long and short position exposure. The Fund may access derivatives via a swap agreement. A risk of a swap agreement is the risk that the counterparty to the agreement will default on its obligation to pay the Fund. Investments in debt securities typically decrease in value when interest rates rise. This risk is usually greater for longer-term debt securities. Investments in Asset-Backed, Mortgage-Backed, and Collateralized Mortgage-Backed Securities include additional risks that investors should be aware of such as credit risk, prepayment risk, possible illiquidity and default, as well as increased susceptibility to adverse economic developments.

Diversification does not assure a profit nor protect against loss in a declining market. Correlation measures how much the returns of two investments move together over time. The LoCorr Funds are distributed by Quasar Distributors, LLC. Graham Capital Management and Nuveen Asset Management are sub-advisers to the LoCorr Market Trend Fund. The sub-advisers are not affiliated with Quasar Distributors, LLC. © 2022 LoCorr Funds