PURPOSE BEHAVIOURAL OPPORTUNITIES FUND



THE IDEA

Gain diversification and long-term growth potential through a unique multi-strategy approach that seeks to profit from irrational investor behaviour.

ETF SERIES **BHAV** MGMT FEE 0.75%

SERIES F PFC2801 MGMT FEE 0.75%

SERIES A **PFC2800**MGMT FEE 1.75%

Performance Fee: 10%

MY PURPOSE

- **1.** Diversify my portfolio and benefit from long-term capital appreciation
- **2.** Use a unique, active strategy to profit from the emotional mistakes of other investors

KEY HIGHLIGHTS

- Active, multi-strategy approach designed to profit from market inefficiencies and investors' predictable emotional mistakes
- Options can be used to implement strategies or for hedging purposes
- Portfolio tilted to long equity holdings, but can participate in short selling, up to 20% of NAV
- Tax-efficient corporate class structure

INVESTMENT PROCESS

Quantitative models

- 7 independent in vestment strategies, each targeting a behavioural bias or mar ket inefficiency, causing an investment to be mispriced
- Quant models generate potential trade ideas on a daily basis

+ Humans

- Trade ideas are vetted by the investment team looking for key characteristics that in the past have improved strategy efficacy
- Ensure diversification across strategies, sectors and geographies

Trade parameters

Monitor & measure

- Each trade is sized based on risk and underlying strategy
- Stop-loss and profit-taking levels are set to help avoid behaviou ral biases
- Continuous learning from trades that didn't work as well as those that did
- Characteristics of success help refine quantitative models and trade ideas

PORTFOLIO MANAGER



CRAIG BASINGER

Chief Market Strategist Purpose Investments

Craig Basinger is the Chief Market Strategist at Purpose Investments. With over 25 years of investment experience, Craig combines an educational foundation in economics & psychology with years of experience in both fundamental and quantitative research. A long term student of the markets, Craig's thoughts and insights can be seen in Market Ethos publications and is a regular contributor on BNN.



PORTFOLIO STATISTICS

| AS OF JUL 29, 2022 | |
|-------------------------|---------|
| Number of Holdings | 18 |
| P/E Ratio | 11.43 × |
| P/B Ratio | 3.77× |
| P/CF Ratio | 6.94× |
| Dividend Yield (Gross) | 1.83% |
| Avg. Market Cap (\$BIL) | 71.46 |

PORTFOLIO BREAKDOWN

TOP HOLDINGS

AS OF JUL 29, 2022

| AS OF JUL 29, 2022 | | |
|--|--------|--|
| BMO Nasdaq 100 Equity Hedged To Cad Index ETF | 10.87% | |
| iShares MSCI Japan ETF | 6.68% | |
| Paychex Inc | 6.16% | |
| Nasdaq Biotechnology | 5.85% | |
| Celestica Inc., Sv | 5.58% | |
| Kinaxis Inc. | 5.02% | |
| Canadian National Railway Company | 4.98% | |
| Walmart Inc | 4.69% | |
| Russel Metals Inc. | 4.55% | |
| Goldman Sachs Group Inc | 4.54% | |
| Snc-Lavalin Group Inc. | 4.49% | |
| Booz Allen Hamilton Holding Corp | 4.15% | |
| Quest Diagnostics Inc | 4.09% | |
| Texas Instruments Inc | 4.06% | |
| Cae Inc. | 3.94% | |
| Dream Industrial Real Estate Investment Trust | 3.88% | |
| Intel Corp | 3.27% | |
| Walt Disney Co | 2.85% | |

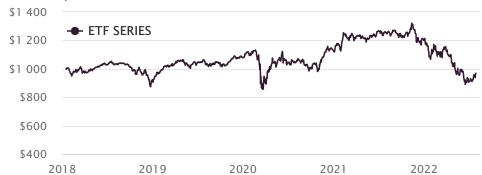
PERFORMANCE

AS OF JUL 29, 2022 INCEPTION DATE: JAN 17, 2018

| SERIES | 1 MONTH | 3 MONTH | 6 MONTH | YTD | 1 YEAR | 3 YEAR | SINCE INCEPTION |
|--------|---------|---------|---------|---------|---------|--------|-----------------|
| ETF | 6.95% | -4.65% | -10.70% | -19.26% | -23.15% | -2.92% | -0.70% |
| F | 6.95% | -4.65% | -10.70% | -19.26% | -23.13% | -2.86% | -0.65% |
| Α | 6.86% | -4.91% | -11.19% | -19.77% | -23.97% | -3.95% | -1.77% |

GROWTH OF \$1,000

AS OF JUL 29, 2022



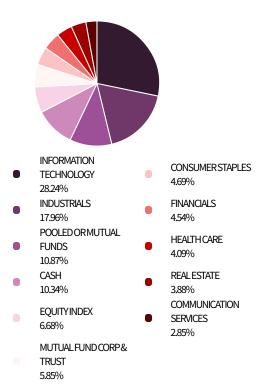
GEOGRAPHICBREAKDOWN

AS OF JUL 29, 2022



SECTOR BREAKDOWN

AS OF JUL 29, 2022



Commissions, trailing commissions, management fees and expenses all may be associated with mutual fund investments. Please read the prospectus before investing. The indicated rate of return is the historical annual compounded total return including changes in share/unit value and reinvestment of all distributions and does not take into account sales, redemption, distribution or optional charges or income taxes payable by any securityholder that would have reduced returns. Mutual funds are not guaranteed, their values change frequently and past performance may not be repeated.

