

# PURPOSE STRUCTURED EQUITY YIELD PORTFOLIO

Replicate the outcome of a  
portfolio of structured notes

**Purpose**  
INVESTMENTS

Where thoughtful  
Canadians invest.

# An equity-based approach to generating stable income with a loss buffer

**Target** a stable and attractive yield with modest correlation to equity markets;

**Through** an actively managed derivative-based strategy with contingent protection.

**SERIES F PFC6101**  
MGMT FEES 0.65%

**SERIES A PFC6100**  
MGMT FEES 1.65%

Inception date: OCT 22, 2019

**6%**

TARGET  
YIELD  
SERIES F



CORPORATE  
CLASS



CONTINGENT  
DOWNSIDE  
PROTECTION



GLOBAL  
DIVERSIFICATION



LOW TO  
MEDIUM RISK

## Our investment approach

### 1 Analyze:

- Macroeconomic factors
- Global & North American equity indices

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### 2 Select indices to create a diverse portfolio

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### 3 Invest in derivatives that provide:

- Exposure to selected indices
- Stable yield
- Contingent protection

## Contingent protection and stable yield

The portfolio has exposure to multiple reference indices with multiple maturity dates through the use of derivatives.

Portfolio	
Index	Maturity
Index 1	12/30/26
	12/30/27
	12/30/28
Index 2	06/30/26
Index 3	12/30/27
Index 4	06/30/27
Index 5	12/30/28
...	...

Single reference index level at maturity	Price in portfolio at maturity
130	\$100
115	\$100
100	\$100
85	\$100
70	\$100
Maturity barrier	
69	\$69
55	\$55

Above-market yield

Contingent downside protection

### The overall portfolio is designed to:

- Generate a target yield of 6% per year
- Protect against moderate declines in value of the reference indices

## Additional features



### Tax-efficient

distributions, paid monthly as ROC



### Continuous investment

in derivatives for perpetual investment with no maturity



Daily subscriptions and redemptions

## Managed By



### Greg Taylor, CFA

Chief Investment Officer  
Purpose Investments



### Jason Chen, CFA FRM

Portfolio Manager,  
Systematic Investing  
Purpose Investments

## Strong diversification of reference indices

As At AUG 31, 2021

GEOGRAPHY	INDEX	WEIGHT	MAX
United States	Equal Weight US Banks Hedged to CAD Index	16.75%	60%
	S&P 500 Index (CAD- Hedged)	16.01%	
	NASDAQ 100 Index (CAD-Hedged)	14.99%	
	U.S. Small Cap Index (CAD-Hedged)	7.30%	
	Dow Jones Industrial Average Hedged to CAD Index	2.88%	
Canada	S&P/TSX 60 Index	11.27%	60%
	S&P/TSX Capped Energy Index	7.92%	
	S&P TSX Equal Weight Banks Index	3.60%	
	S&P/TSX Capped Financials Index	0.77%	
EAFE	MSCI Emerging Markets Index	1.90%	25%
	MSCI EAFE Hedged to CAD Index	1.27%	
Global	S&P/TSX Global Gold Index	10.02%	20%
Cash	Cash	5.34%	20%

Commissions, trailing commissions, management fees and expenses all may be associated with investment funds. Please read the prospectus before investing. If the securities are purchased or sold on a stock exchange, you may pay more or receive less than the current net asset value. The indicated rates of return are the historical annual compounded total returns including changes in share/unit value and reinvestment of all distributions and do not take into account sales, redemption, distribution or optional charges or income taxes payable by any securityholder that would have reduced returns. Investment funds are not guaranteed, their values change frequently and past performance may not be repeated.

