



# PURPOSE STRUCTURED EQUITY YIELD FUND

Generate attractive income in  
a tax-efficient manner with  
contingent downside protection

**Purpose**  
INVESTMENTS

Where thoughtful  
Canadians invest.

# An equity-based approach to generate attractive income with contingent protection against losses

**Provides** attractive yield with modest correlation to equity markets;  
**Through** an actively managed derivative-based strategy with contingent downside protection.

**SERIES F PFC6201**  
MGMT FEES 0.65%

**SERIES A PFC6200**  
MGMT FEES 1.65%

Inception date: APR 14, 2020



**TAX EFFICIENT**  
MONTHLY  
DISTRIBUTION



**CORPORATE**  
CLASS



**CONTINGENT**  
DOWNSIDE  
PROTECTION



**GLOBAL**  
DIVERSIFICATION



**LOW TO**  
MEDIUM RISK

## Our Investment Approach

1

### Analyze:

- Macroeconomic factors
- Global & North American equity indices

↓

2

### Select indices to create a diverse portfolio

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 an attractive yield and protect against moderate declines in the value of the reference indices.

## Additional Features



**Tax-efficient** Capital Gains distribution  
Distribution Yield: 6.41%



**Continuous investment** in derivatives for perpetual investment with no maturity



**Daily subscriptions** and redemptions

## Managed By Purpose Investments



**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 JUL 31, 2024

GEOGRAPHY	INDEX	WEIGHT	MAX
United States	S&P 500 Index (CAD- Hedged)	19.39%	60%
	U.S. Small Cap Index (CAD-Hedged)	14.94%	
	Equal Weight US Banks Hedged to CAD Index	8.42%	
	NASDAQ 100 Index (CAD-Hedged)	3.88%	
	Dow Jones Industrial Average Hedged to CAD Index	0.58%	
Canada	S&P/TSX 60 Index	23.33%	60%
	S&P TSX Equal Weight Banks Index	7.45%	
	S&P/TSX Capped Energy Index	1.20%	
International	MSCI Emerging Markets Index	3.14%	25%
Global	S&P/TSX Global Gold Index	5.00%	20%
Cash	Cash	12.07%	20%

