

# PURPOSE STRUCTURED EQUITY YIELD PLUS FUND

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

**Purpose**  
INVESTMENTS

Where thoughtful  
Canadians invest.

# An equity-based approach to generating enhanced income with contingent protection against losses

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

**SERIES F PFC8401**  
MGMT FEES 0.65%

**SERIES A PFC8400**  
MGMT FEES 1.65%

Inception date: SEP 14, 2021



## 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 attractive yield

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

| Portfolio |          | Single reference index level at maturity | Price in portfolio at maturity |
|-----------|----------|--|--------------------------------|
| Index     | Maturity |  |                                |
| Index 1   | 12/30/26 | 130                                      | \$100                          |
|           | 12/30/27 | 115                                      | \$100                          |
|           | 12/30/28 | 100                                      | \$100                          |
| Index 2   | 06/30/26 | 85                                       | \$100                          |
| Index 3   | 12/30/27 | 70                                       | \$100                          |
| Index 4   | 06/30/27 | Maturity barrier                         |                                |
| Index 5   | 12/30/28 | 69                                       | \$69                           |
| ...       | ...      | 55                                       | \$55                           |

Above-market yield

Contingent downside protection

### The overall portfolio is designed to:

- Generate a target yield of 7.25% per year
- Protect against moderate declines in value of the reference indices

## Additional features



**Tax-efficient** Capital Gains distribution  
Distribution Yield: 7.89%



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



**25% Leverage** on opening NAV, max 50%

## Managed By Purpose Investments



**Jason Chen, CFA FRM**  
Portfolio Manager,  
Systematic Investing  
Purpose Investments

## Strong diversification of reference indices

AS AT JAN 30, 2026

| GEOGRAPHY     | INDEX  | WEIGHT | MAX |
|---------------|--|--------|-----|
| United States | iShares Core S&P 500 Index (CAD- Hedged)             | 18.96% | 60% |
|               | iShares U.S. Small Cap Index (CAD-Hedged)            | 13.66% |     |
|               | BMO Equal Weight US Banks Hedged to CAD Index        | 10.76% |     |
|               | iShares NASDAQ 100 Index (CAD-Hedged)                | 9.48%  |     |
|               | BMO Dow Jones Industrial Average Hedged to CAD Index | 1.05%  |     |
| Canada        | iShares S&P/TSX 60 Index                             | 16.77% | 60% |
|               | iShares S&P/TSX Capped Energy Index                  | 9.60%  |     |
|               | Cash and Cash Equivalents                            | 7.62%  |     |
|               | iShares S&P/TSX Capped Utilities Index               | 3.65%  |     |
|               | BMO S&P TSX Equal Weight Banks Index                 | 1.84%  |     |
| International | iShares MSCI Emerging Markets Index                  | 1.17%  | 25% |
| Global        | iShares S&P/TSX Global Gold Index                    | 5.44%  | 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. Except as otherwise indicated, 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.

