



# CastleMoore Canadian Growth Portfolio

JUNE 2021



## Investment Objectives

• Objective of account management is relative outperformance of the portfolio's benchmark, the S&P TSX Composite Index.

## Investment Strategies

• The portfolio is constructed stocks selected from the S&P TSX Composite Index universe based on the theories of dynamic reversion to the mean and multiple investment cycles.

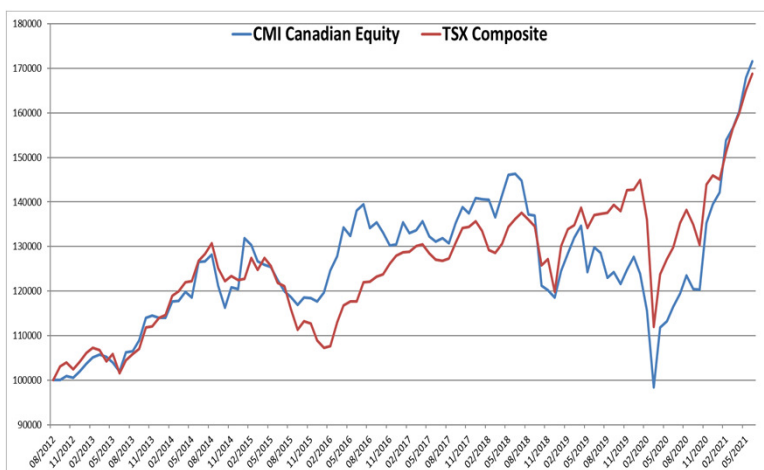
## What are the Risks?

• Main risks of the portfolio are Market Risk, Liquidity Risk, and Equity Risk.

## Who Should Invest?

• This portfolio is appropriate for investors with previous active equity management experience and/or a moderate level of risk tolerance and return objectives.

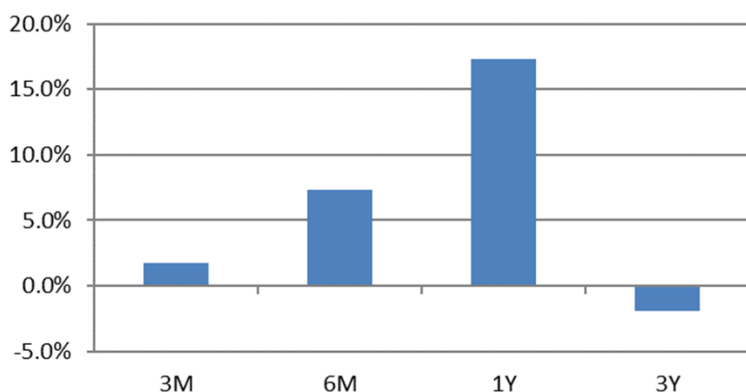
 North America	 Europe	 Balanced	 Long/Short
 Asia	 Global	 Equity	 Fixed Income
 Relative	 Absolute - Low Risk	 Active < 90 Days	 Active > 90 Days
 Absolute - Medium Risk	 Absolute - High Risk	 Passive < 90 Days	 Passive > 90 Days



## Key Measures

Statistics	CMI CDN Growth	S&P TSX
3M RoR	9.57%	7.83%
1Y RoR	47.27%	29.97%
3Y Annual RoR	5.44%	7.40%
Annual RoR since Sept.2012	6.30%	6.11%
Annual Volatility	13.18%	11.52%
Average Drawdown	-6.97%	-7.84%
Average Recovery (months)	8.6	9.1

Relative Performance vs TSX Composite



## Top 10 Holdings

Asset Name	Weight
NuVista Energy Ltd.	6.6%
Corus Entertainment Inc.	4.8%
Cameco Corp.	4.2%
Kinaxis Inc.	3.9%
Altagas Ltd.	3.8%
Polaris Infrastructure Inc.	3.8%
Extendicare Inc.	3.7%
Chemtrade Logistics Income Fund	3.6%
Brookfield Asset Management	3.5%
Canadian Imperial Bank of Commerce	3.5%

**Disclaimer:** All performance figures and values are net of management and performance fees. Returns are calculated using a time weighted calculation, include currency effects and consolidate all accounts under the portfolio model which may include off-model holdings. Data is provided by Ndex Systems Inc.. Past performance is not an indicator or guarantee of future performance.