



# CastleMoore Canadian Growth Portfolio

## October 2023



### Investment Objectives

- The objective is to outperform the portfolio's benchmark, the S&P TSX Composite Index.

### Investment Strategies

- The portfolio holds stocks from the S&P TSX Composite Index based on the theories of dynamic reversion to the mean and investment cycles.

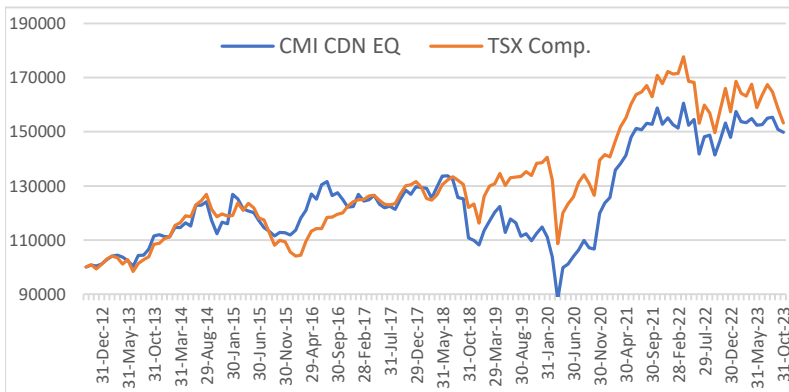
### What are the Primary Risks?\*

- Company specific and stock market risks.

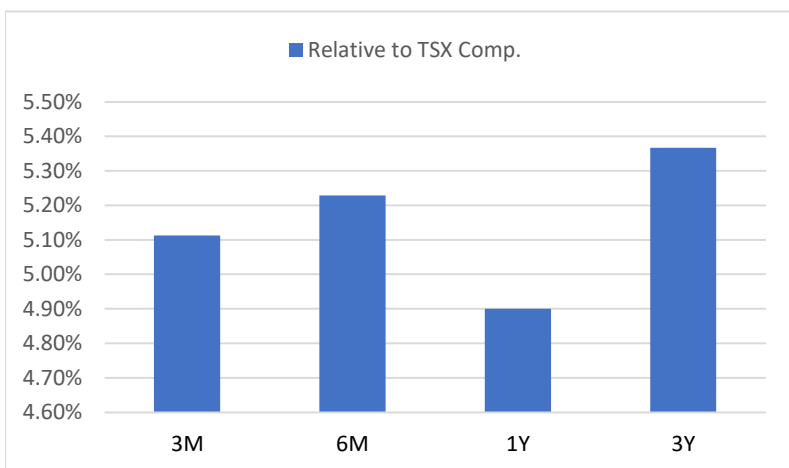
### Who Should Invest?

- 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	 Currency	 Commodity
 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 EQ	TSX. Comp.
3M Rate of Return	-3.39%	-8.50%
6M Rate of Return	-3.32%	-8.54%
1Y Rate of Return	2.06%	-2.84%
3Y Annual Rate of Return	11.97%	6.60%
Annual RoR since Sept. 2012	3.69%	3.90%
Annual Volatility	12.89%	12.03%
Maximum Drawdown	31.12%	32.75%



Top Holdings	
Asset Name	Weight
ISHARES S&P/TSX60 IDX ETF	24.70%
CANADIAN CASH	9.30%
ISHARES SP/TSX INF TC ETF	5.10%
CHEMTRADE LOGISTICS T/U	4.60%
DEFINITY FINANCIAL CORP	4.60%
LOBLAW COMPANIES LTD	4.20%
ALTAGAS LTD	3.80%
TORONTO DOMINION BANK	3.60%
BROOKFIELD AST MGMT-A LVS	3.50%
PEMBINA PIPELINE CORP	3.50%

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 accounts under the portfolio model which may include off model holdings. Data is provided by Ndex Systems Inc..

\*All investments involve risk. Past performance is not an indicator or guarantee of future performance. The value of securities can change from day to day and due to many variables including but not limited to, market and economic conditions, interest rates, currency fluctuations, inflation and political events.