



CastleMoore Seasonal Advantage Portfolio

June 2024



Investment Objectives

- To gain exposure to seasonal trends occurring in the equity and fixed income markets using a combination of seasonal, technical, and fundamental analysis to tactically allocate positions.

Investment Strategies

- Invest in stocks that are included in the S&P 1500 Index and TSX Composite, as well as all marketable North American listed Exchange Traded Funds (including fixed income and international oriented ETFs).

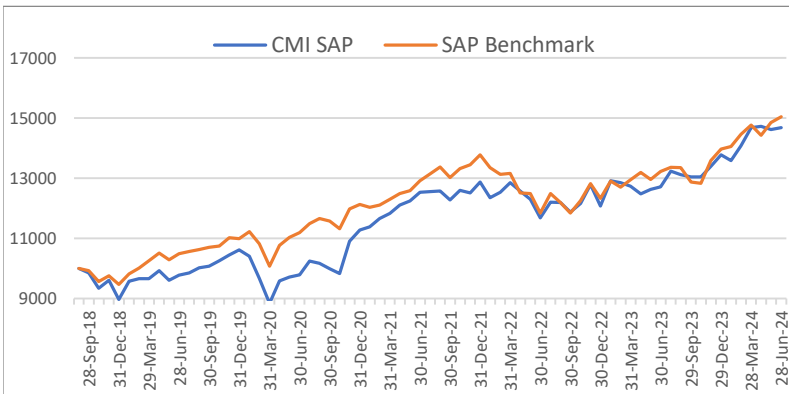
What are the Primary Risks?*

- Company specific and stock market risks.

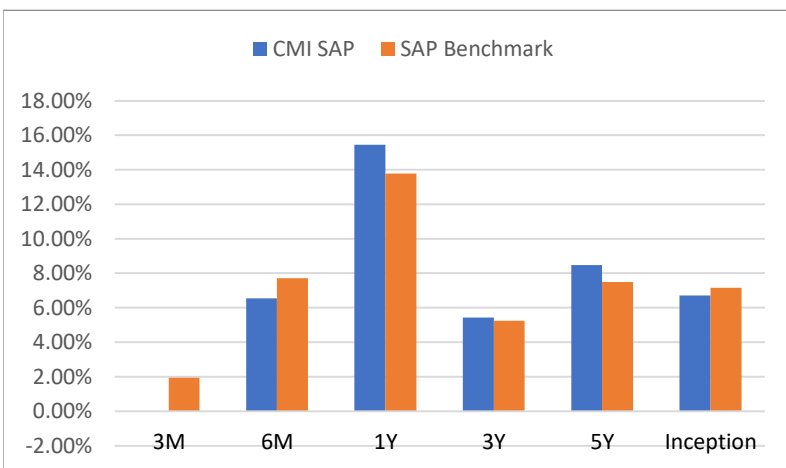
Who Should Invest?

- 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	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		
Statistic	CMI SAP	SAP Benchmark
3M Rate of Return	0.00%	1.93%
6M Rate of Return	6.54%	7.72%
1Y Rate of Return	15.45%	13.78%
3Y Annual Rate of Return	5.43%	5.24%
5Y Annual Rate of Return	8.46%	7.48%
Rate of Return since Inception	6.70%	7.15%
Annual Volatility	2.03%	2.57%



Top Holdings	
Asset Name	Weight
Technology Select Sector SPDR ETF	17.90%
iShares NASDAQ 100 Index ETF C\$ Hedged	17.60%
Vanguard Health Care Index Fund ETF	10.70%
VanEck Biotech ETF	10.30%
Materials Select Sector SPDR Fund	10.00%
iShares iBoxx \$ Inv Grade Corporate Bond ETF	9.90%
BMO Dow Jones Industrial Average C\$ Hedged	7.90%
American Century US Quality Growth ETF	7.50%
iShares Expanded Tech-Software Sector ETF	7.40%
Canadian Cash	0.70%

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.

The SAP Benchmark is calculated based on a weighted average of the TSX Composite Index, the S&P 500, and the US 7-10 Year Treasury Bond price.