ACCELERATE ENHANCED CANADIAN BENCHMARK ALTERNATIVE FUND

TSX ATSX

QUICK FACTS

Type:
Long-short equity

Date started:
May 10, 2019

Management Fee:
0.00%

Performance Fee / Hurdle:
1/2 of outperformance above S&P/ TSX 60 Total Return

Investment Manager:
Accelerate Financial Technologies Inc.

Distribution Frequency:
Quarterly

Exchange:
TSX

Currency:
CAD

Risk-Rating:
Medium

As of August 30, 2019

ATSX NAV:
$21.06

Change:
$0.12

About the Fund

The Accelerate Enhanced Canadian Benchmark Alternative Fund (TSX: ATSX) provides combined exposure to the S&P/ TSX 60 plus a long-short Canadian equity overlay portfolio designed to add outperformance above the broad Canadian equity index.

Investment Objectives

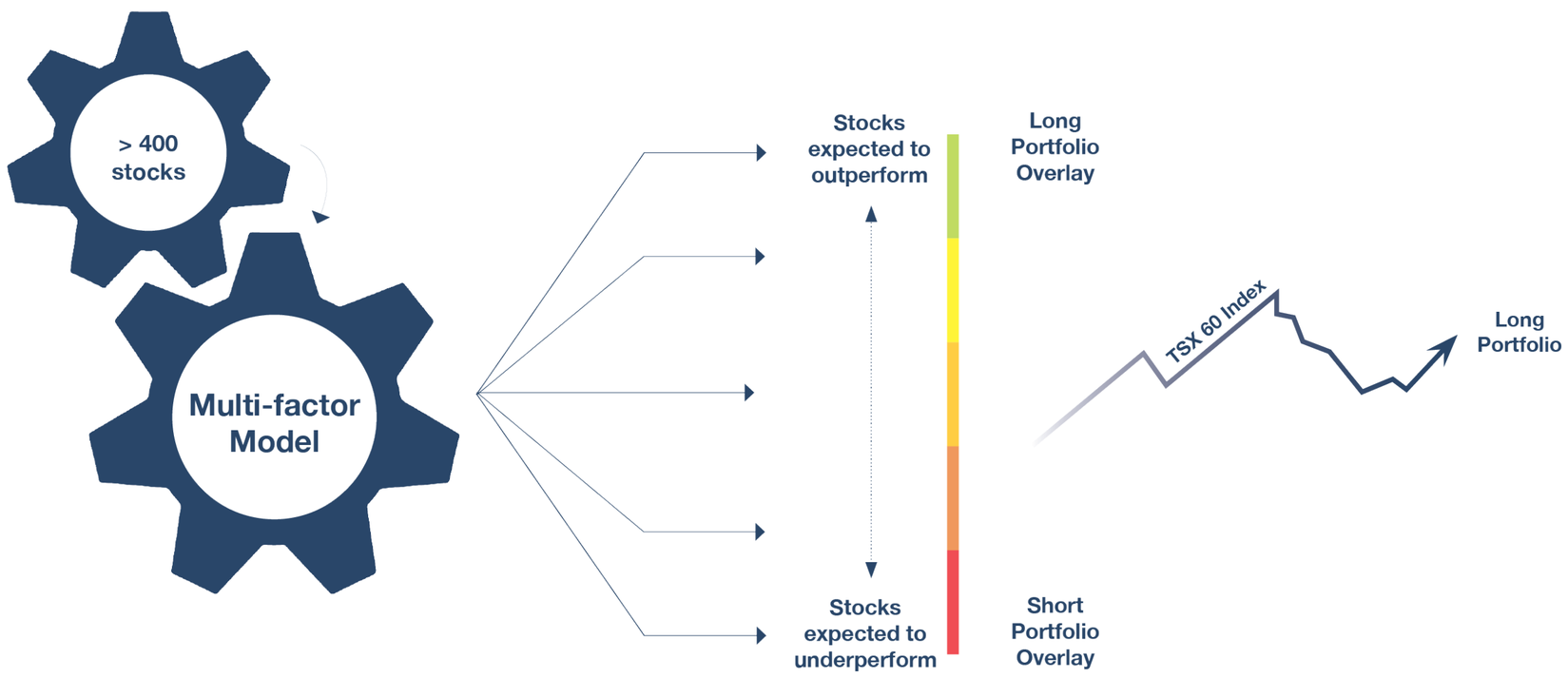
- Outperform the broad Canadian equity index
- Provide volatility in-line with the broad Canadian equity index

Investment Process

In addition to providing exposure to the broad Canadian equity index, either through derivatives, ETFs or the underlying equities, ATSX holds a diversified, long-short equity overlay portfolio of Canadian equities.

To select the long-short overlay portfolio, ATSX utilizes a systematic, propriety multi-factor model to sort and rank all liquid Canadian stocks based on five principal factors:

- Value
- Quality
- Price Momentum
- Operating Momentum
- Trend



The Fund goes long a portfolio of the highest expected return stocks selected from the top decile ranking from the multi-factor model while going short a portfolio of the lowest expected return stocks selected from the bottom decile ranking. The portfolio is rebalanced on a monthly basis. The long portfolio is up to 50% of NAV and the short portfolio is up to -50% of NAV.

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Overlay Characteristics

As of August 30, 2019	Long	Short
Number of Securities	43	40
Average Market Cap (millions)	$11,533	$2,308
Beta	0.9	1.0
EBITDA/ EV	10.7%	8.8%
FCF/ EV	4.5%	-3.3%
12-Month Return	38.7%	-33.0%
% of 52 Week High	91.7%	54.3%
Return on Capital	15.7%	-4.0%
Gross Profits/ Assets	6.7%	3.0%
50 DMA/ 200 DMA	114%	87%
EPS Revisions	-1.4%	-17.8%
Change in Shares	1.2%	12.3%
Earnings Abnormal Return	1.7%	-2.8%

Top 10 Long	Weight
S&P / TSX 60 Index Futures	93.2%
IShares S&P TSX 60 Index ETF	6.0%
Kirkland Lake Gold Ltd	2.0%
Boyd Group Income Fund	1.4%
Loblaw Cos Ltd	1.4%
ERO Copper Corp	1.4%
Real Matters Inc	1.4%
Cogeco Communications Inc	1.4%
Silvercorp Metals Inc	1.4%
Cogeco Inc	1.4%

Top 10 Short	Weight
Linamar Corp	-1.4%
Seabridge Gold Inc	-1.4%
CanWel Building Materials Group	-1.3%
Tucows Inc	-1.3%
McEwen Mining Inc	-1.3%
Valeura Energy Inc	-1.3%
Alcanna Inc	-1.3%
Stingray Group Inc	-1.3%
Encana Corp	-1.3%
Kinder Morgan Canada Ltd	-1.3%

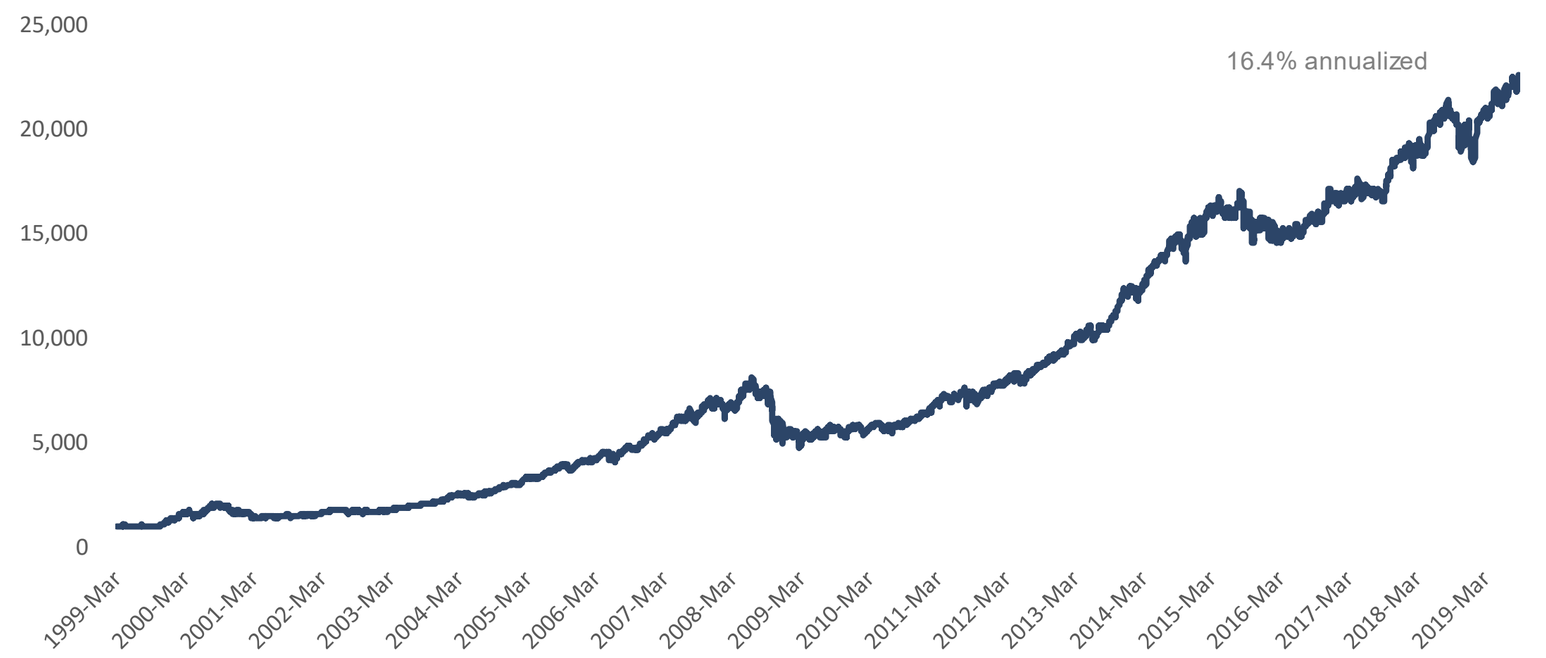
For a full list of securities, please go to www.AccelerateShares.com

Performance as of August 30, 2019

	1 month	3 months	YTD	1 Year	3 Years	Since Inception
Fund NAV	n/a	n/a	n/a	n/a	n/a	n/a

Performance metrics will be available in June 2020

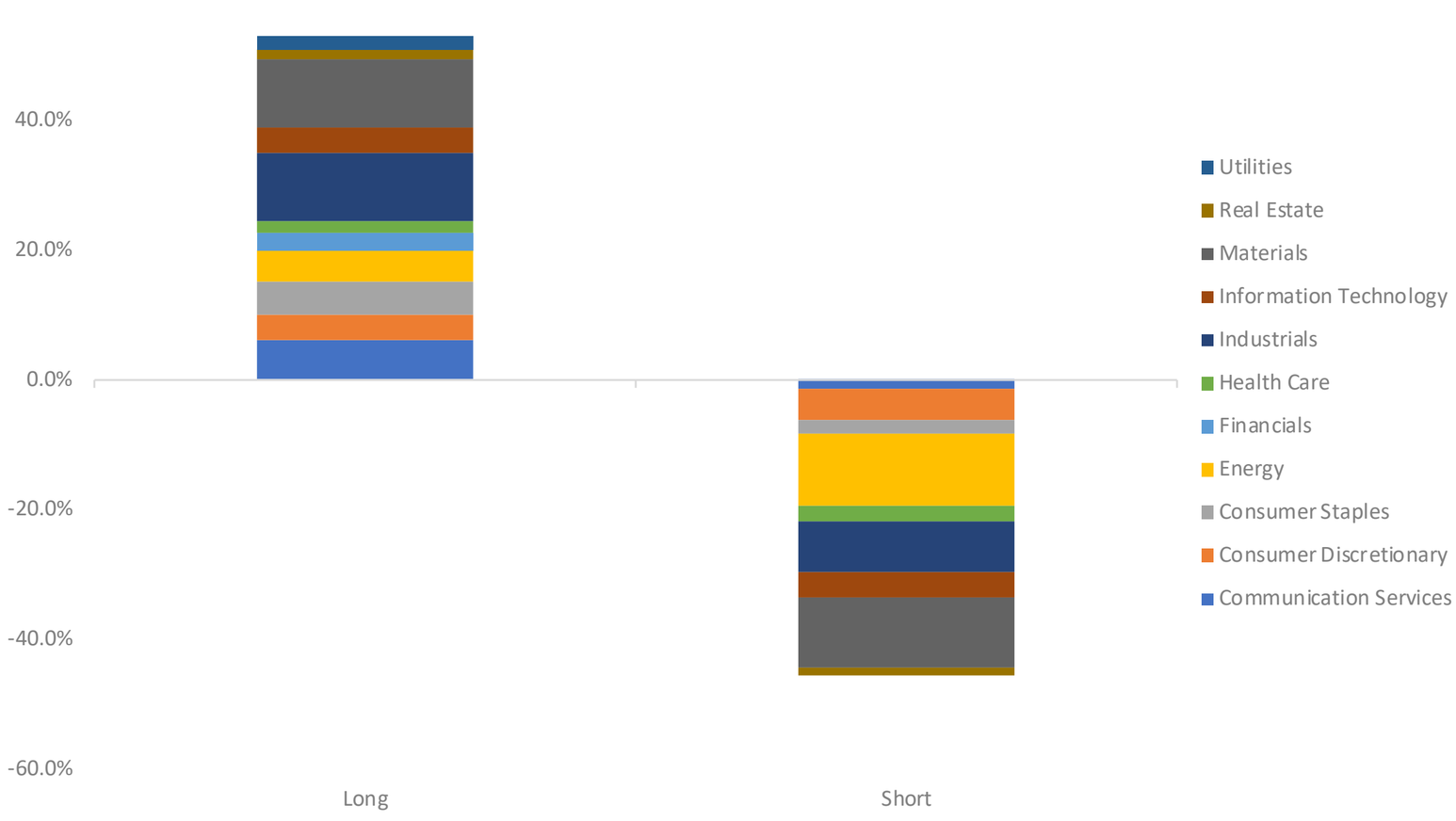
Accelerate Enhanced Canadian Benchmark
Reference Portfolio Performance



Growth of 1,000

DISCLAIMER: Results of the Accelerate Enhanced Canadian Benchmark reference portfolio are hypothetical and do not reflect investment results attained by any investor. Past performance is not indicative of future results. Performance is net of all estimated trading fees and performance fees. Investing involves varying degrees of risk and there can be no assurance that the future performance of any investment strategy will be profitable. This does not constitute investment advice.

Overlay Weightings
As of August 30, 2019



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