

ACCELERATE ENHANCED CANADIAN BENCHMARK ALTERNATIVE FUND



TSX **ATSX**

QUICK FACTS

Type:
Alpha + Beta

Structure
Alternative ETF

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:
\$0.42 per quarter

Exchange:
TSX

Currency:
CAD

Risk-Rating:
Medium

As of September 30, 2021

ATSX NAV:
\$23.43

Distribution Yield:
7.17%

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

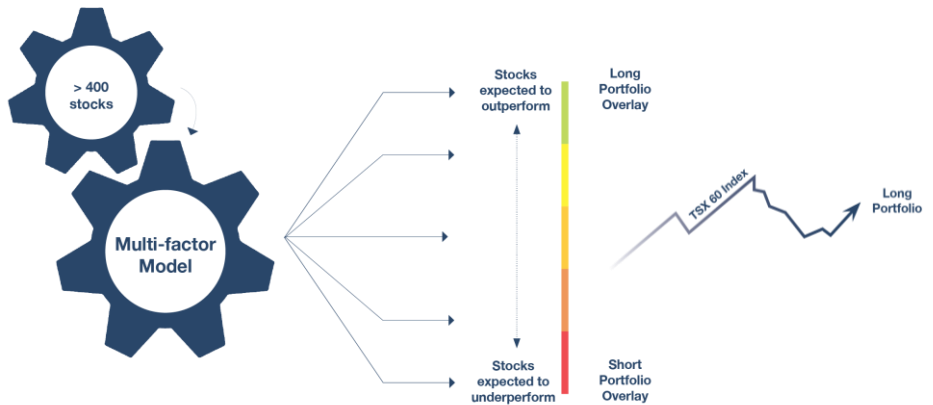
- Outperform the broad Canadian equity index
- Provide volatility in-line with the broad Canadian equity index

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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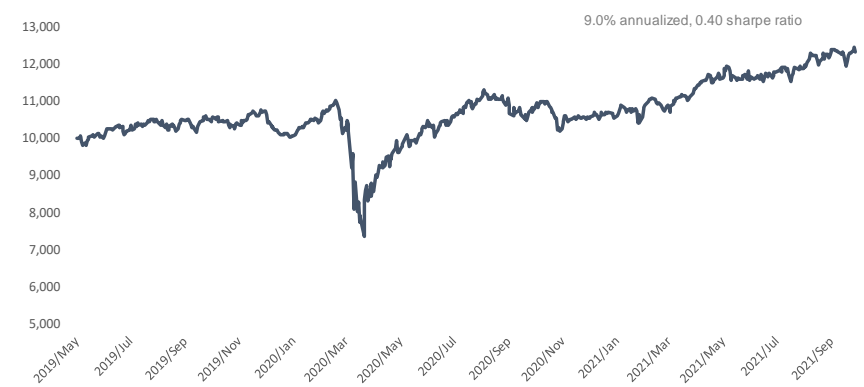
Overlay Characteristics

As of September 30, 2021	Long	Short
Number of Securities	43	41
Average Market Cap (millions)	\$7,716	\$6,720
Beta	1.3	1.1
EBITDA/ EV	21.0%	3.6%
FCF/ EV	14.3%	-1.6%
12-Month Return	109.2%	11.1%
% of 52 Week High	89.6%	75.3%
Return on Capital	23.1%	1.0%
Gross Profits/ Assets	8.5%	2.2%
50 DMA/ 200 DMA	113.1%	96.9%
EPS Revisions	-1.8%	-0.3%
Change in Shares	0.2%	6.0%
Earnings Abnormal Return	2.6%	-1.7%

Performance as of September 30, 2021

	1 month	3 months	YTD	1 Year	3 Years	Since Inception
Fund NAV	1.1%	4.8%	17.2%	15.3%	n/a	9.0%

Accelerate Enhanced Canadian Benchmark Historical Track Record



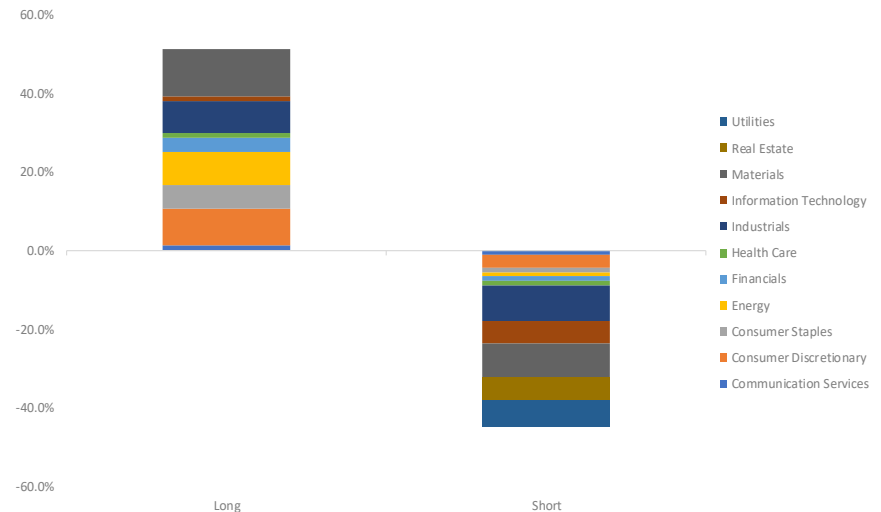
Growth of 10,000

DISCLAIMER: 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.

Top 10 Long	Weight
S&P / TSX 60 Index Futures	97.4%
iShares S&P TSX 60 Index ETF	2.9%
Baytex Energy Corp	1.6%
Vermilion Energy Inc	1.5%
West Fraser Timber Co Ltd	1.4%
Resolute Forest Products Inc	1.4%
Interfor Corp	1.4%
Parex Resources Inc	1.4%
AGF Management Ltd	1.3%
AutoCanada Inc	1.3%

Overlay Weightings As of September 30, 2021

Top 10 Short	Weight
GFL Environmental Inc	-1.2%
Ceridian HCM Holding Inc	-1.2%
Quarterhill Inc	-1.2%
Aimia Inc	-1.2%
Profound Medical Corp	-1.2%
Badger Infrastructure Solutions Ltd	-1.2%
Air Canada	-1.2%
Innergex Renewable Energy Inc	-1.2%
Killam Apartment REIT	-1.1%
Sierra Wireless Inc	-1.1%



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



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