



Alternative Strategies Share Class (TCG538)

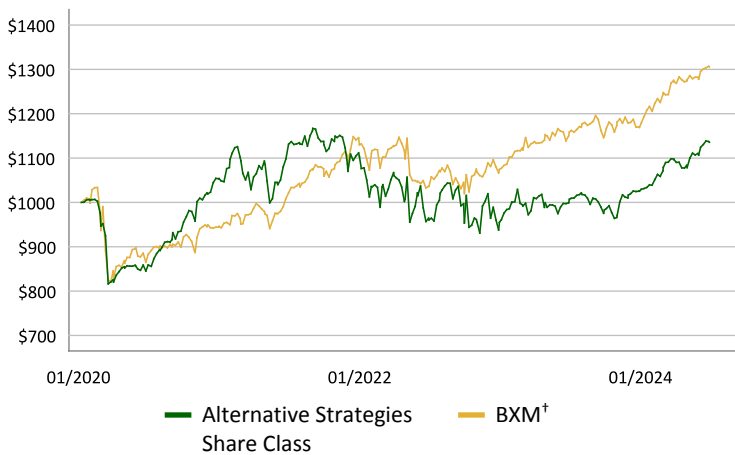
Actively Managed

Reporting as of June 28, 2024

Investment Objective

The objective of the CFG Custom Portfolio Corporation, Alternative Strategies Class (the "Class") is to generate above average cash flow, reduce volatility and mitigate risk in other areas of clients' investments through the maintenance and execution of a portfolio of diversified equity-based strategies, with low correlations to major equity markets.

Growth of \$1000



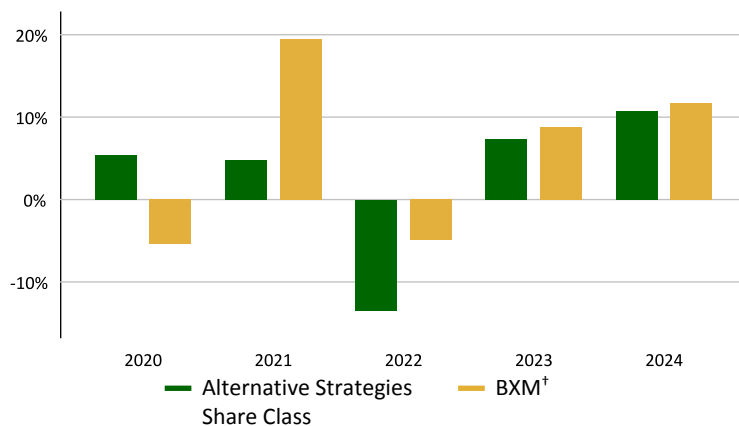
Key Statistics

	1 M	3 M	6 M	1 Y	3 Y*	SI*
Returns	2.61%	3.61%	10.75%	12.76%	0.13%	2.89%
	2.16%	2.62%	11.65%	12.62%	8.53%	6.14%
Sharpe Ratio	4.99	1.28	2.76	0.95	-0.17	0.05
	4.94	1.05	2.87	0.95	0.47	0.29
Maximum Drawdown	-0.25%	-1.69%	-1.87%	-5.60%	-20.22%	-20.22%
	-0.11%	-0.86%	-0.89%	-4.14%	-11.15%	-20.48%

Alternative Strategies Share Class (green line), BXMT (orange line)

*Annualized returns
Inception date January 1, 2020

Annual Returns



Key Data

AUM (Mn CAD)	\$19.77
NAV/Share	\$8.71
Total Portfolio Holdings	51
FundServ codes	TCG538
Cost and Fees ¹	0.70%
Initial purchase	\$500
Additional purchase	\$100
Distribution	0.5%/month
Benchmark [†]	Cboe S&P 500 BuyWrite Index (BXMT) converted to CAD

Top 10 Holdings

Security	Weight
CANADIAN CASH MARGIN	16.09%
US CASH MARGIN	6.71%
INVESCO S&P 500 GARP ETF	4.55%
NVIDIA	4.27%
ATDBCN 3.6 06/02/25	4.00%
RBC SR UNSECURED 5.235 2NOV26	3.85%
NACN 2.237 11/04/26	3.60%
SAPCN 1.415 06/19/26	3.56%
AMAZON INC.	2.94%
ISHARES RUSSELL 2000 ETF	2.67%

Standard Deviation

Period	Alternative Strategies	BXMT [†]
Since Inception	14.11%	11.34%
3 years	13.99%	9.37%

Annual Returns

Period	Alternative Strategies	BXMT [†]
2024	10.75%	11.65%
2023	7.37%	8.82%
2022	-13.46%	-4.92%
2021	4.74%	19.45%
2020	5.38%	-5.40%

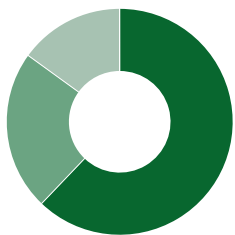
Investment Strategy

To achieve the stated objectives, the Class may invest in mid-to-large-capitalization (in excess of CAD \$1billion), liquid securities selected from major North American and/or international markets, with a preference for companies with strong earnings and cash flow and a history of returning capital to shareholders. The investments may be made through long/short equities and covered call or secured put write option strategies, with long/short positions and option strikes selected to limit downside volatility and, if appropriate, generate tax-advantaged cash flow. Each position may have an underlying exposure of approximately 10% and the overall strategy will compose up to 80% of the Class.

The Share Class may also: purchase puts or calls on common shares or indexes to profit from price appreciation or depreciation on the underlying; establish neutral, bullish or bearish calendar spreads to take advantage of near-term time decay; invest in up to 10% exposure to gold bullion to provide hedging against the volatility of other investments; and hold a 15% or greater exposure to Investment grade bonds to add predictable income and act as notional exposure to secure other option strategies.

The Class may also utilize leverage to a maximum of 20% in aggregate (at the time of incurring leverage) of the portfolio's asset value.

Asset Allocation²



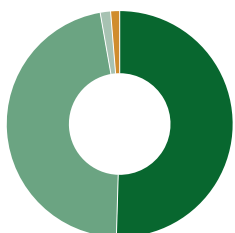
Equity	62.1%
Cash & Currency	22.8%
Bonds & Debentures	15.0%
Option	0.0%

Sector Allocation³



Information Technology	17.2%
Financials	17.1%
Consumer Staples	12.0%
Consumer Discretionary	11.0%
Communication Services	9.7%
Industrials	9.3%
Materials	9.0%
Energy	8.3%
Health Care	6.5%

Geographic Allocation⁴



Canada	50.5%
United States	46.8%
Europe	1.5%
Asia	1.3%

Who can purchase the pool?

Pools may be purchased by licensed Portfolio Managers and accredited investors only.

Liquidity

The Class is available for withdrawal and is not subject to any deferred sales charges. Transactions in the Class occur only when the net asset value (NAV) is calculated at the close of every Wednesday and last business day of each month and quarter.

Suitability and Risk Profile

Financial markets can be risky over short periods. Longer term investors benefit from time, which tempers the effects of market volatility. A longer time horizon reduces the chances of losing money and enhances the odds of earning a return close to the longterm average.

Disclaimer and Notes

¹Includes 25 bps management fee and an estimated 45 bps direct pool expenses, plus taxes and margin interest, if applicable. For further information please refer to the CFG Custom Portfolio Corporation Financials, available from www.croftgroup.com.

²Asset Allocation - CAD actual, marked to market as of close on the date quoted. Cash & Currency – Reflects the net currency position of the pool and may include Cryptocurrencies

³Sector Allocation – CAD notional, including option exposures with cash adjusted to total 100%

⁴Geographic Allocation – CAD actual, marked to market as of close on the date quoted

Portfolio management services provided by R N Croft Financial Group Inc. Performance is not guaranteed. Portfolio values change frequently, and past performance may not be repeated. Performance is based on actual returns net of embedded management, operating fees and transaction costs, but are not adjusted for any account or relationship manager fees. Portfolio returns are net of all withholding taxes. Performance data have not been audited and are for illustrative purposes only. R N Croft Financial Group Inc. is a licensed Portfolio Manager and Investment Fund Manager serving individual and institutional clients throughout Canada. Valuations and performance results are reported in Canadian dollars. Additional information regarding calculating and reporting performance is available upon request. Please contact R N Croft Financial Group Inc., 801-251 Consumers Road, Toronto, ON M2J 4R3, Telephone: 905-695-7777 or Toll-free: 1-877-289-2884.