

# WAVEFRONT

## GLOBAL DIVERSIFIED INVESTMENT CLASS

### February 2022

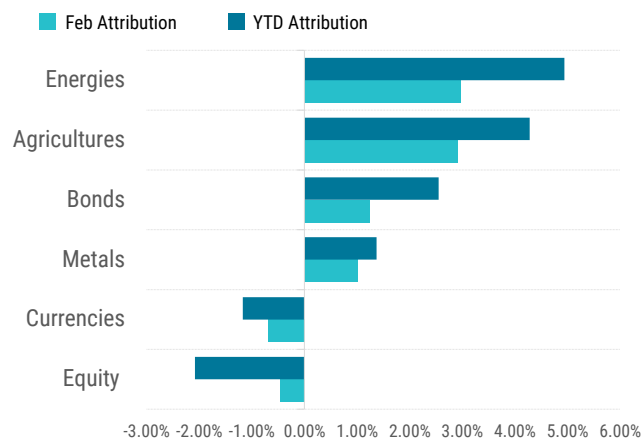
The WaveFront Global Diversified Investment Class (F) posted a 5.53% net return in February, outperforming the SocGen CTA Index by +316 bps which returned 2.37%. Year-to-date, the Fund has now delivered a net return of 7.89% and is currently +252 bps ahead of its benchmark which has returned 4.49% over the same period.

### PERFORMANCE (%)

Average Return	3 MOS	YTD	1 Year	3 Year	5 Year	Since Inception (05/2009)
WaveFront Global Diversified (F)	7.38	7.89	11.39	16.43	4.44	2.47
SG CTA PR USD Index	4.86	4.49	9.07	7.23	3.01	2.32
+/- difference	+2.52	+3.40	+2.32	+9.19	+1.43	+0.15

### Performance Attribution

by Sector, Feb 1 to Feb 28, 2022



*Energies* and *Agricultures* were the top sector performers in February, contributing +297 bps and +292 bps, respectively. *Metals* and *Bonds* also contributed positively. Allocation to *Equities* and *Currencies* were the weakest performing sectors, detracting -47 bps and -69 bps, respectively. Year-to-date, *Energies* and *Agricultures* remain the strongest performing sectors.

AHP 1100 | AHP 1110 | AHP 1130

The WaveFront Global Diversified Investment Class is an absolute return-focused, global managed futures program that applies proprietary systematic trading strategies to identify and profit from long-term, fundamentally driven sources of return across a globally diversified universe of financial and commodity markets.



### Performance is past performance and does not guarantee future results.

Fund inception date is May 1, 2009. Effective June 18, 2019, the fund was renamed WaveFront Global Diversified Investment Class (formerly Exemplar Diversified Portfolio).

Unless otherwise stipulated, WaveFront Global Diversified Investment Class returns are net of all fees, in Canadian dollars, reflect series "F" shares and assume reinvestment of all distributions. Commissions, trailing commissions, management fees and expenses all may be associated with mutual fund investments. Please read the prospectus and fund facts before investing. Except as otherwise noted the indicated rates of return are the historical annual compounded total returns including changes in share value and the reinvestment of all dividends or distributions and do not take into account the sales, redemption, distribution, or optional charges or income tax payable by the shareholder that would have reduced returns. Mutual funds are not guaranteed, their values change frequently and past performance may not be repeated.