



# NINEPOINT FX STRATEGY FUND

Performance as of June 30, 2022

## MANAGER

Ninepoint Partners LP

## SUB-ADVISOR

P/E Global LLC

P/E was founded in 1995 in Boston, Massachusetts by Warren Naphtal, J. Richard Zecher and Mary Stephens Naphtal.

As of July 1, 2022, the firm managed approximately USD 14.9 Billion AUM. P/E's strategies leverage extensive experience in portfolio management, asset allocation, market analysis and risk management.

## FUND OBJECTIVE

The investment objective of Ninepoint FX Strategy Fund is to generate long term total returns by investing globally in FX futures on a long/short basis. To achieve the investment objective, the Sub-Advisor will utilize several investment trading methodologies collectively known as the "FX Strategy", at the standard level of risk to invest in foreign currency futures utilizing a Bayesian statistical model to identify current drivers of currency returns. The Fund may also have exposure to gold through investment in future contracts.

## FUND DETAILS

Fund Type	Alternative Strategy
Launch Date	April 08, 2020
Registered Tax Plan Status	Eligible
Min. Initial Investment	\$500
Min. Subsequent Investment	\$25
Min. Investment Term	20 days (1.5% penalty)
Distributions	Annually
Redemptions	Daily
Management Fee*	Series A: 2.25% Series F: 1.75%
Performance Fee	See Simplified Prospectus
Risk Tolerance	Medium to High

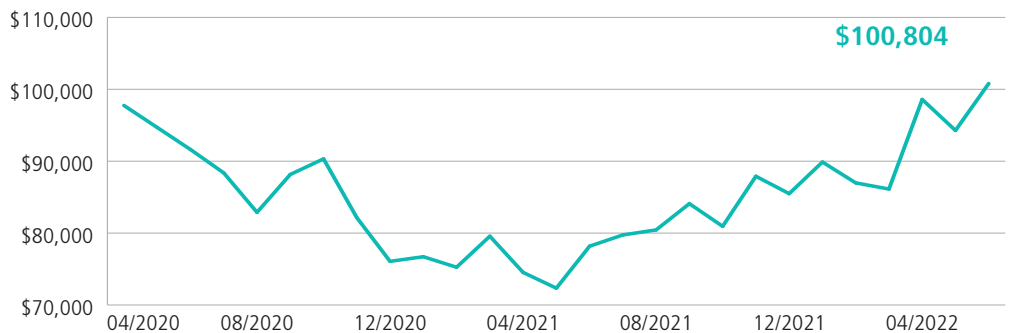
## FUND CODES

Series A	NPP 700
Series F	NPP 701
Series QF	NPP 702
Series I	NPP 710

## WHY INVEST IN THIS FUND?

- **Trade on Global Trends** – A highly liquid way to take advantage of global macroeconomic and financial trends.
- **True Diversifier** – Historically, similar strategies have exhibited a low correlation to other major assets classes.
- **Liquid Alternative Structure** – Combines the diversification effect of Alternative investing with the freedom of daily liquidity.
- **Systematic** – Statistical, model-based approach that combines new and historical data to predict future currency movements.
- **Adaptive** – Actual returns are compared to forecast returns at the end of each trading day to determine, for the next day, the appropriate weight of each factor used in the model.

## GROWTH OF \$100,000 INVESTED OF SERIES F<sup>1</sup>



## MONTHLY RETURNS OF SERIES F<sup>1</sup>

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2022	5.14	-3.22	-0.99	14.47	-4.37	6.92							17.92
2021	0.84	-1.90	5.73	-6.33	-2.94	8.07	2.00	0.87	4.54	-3.75	8.60	-2.75	12.38
2020				-2.25	-3.13	-3.23	-3.55	-6.20	6.35	2.46	-9.04	-7.41	-23.93

## STATISTICAL ANALYSIS<sup>1</sup>

STATISTICS	NINEPOINT FX STRATEGY FUND
Annualized Return Since Inception	0.36%
Standard Deviation	20.06%
Sharpe Ratio	-0.01
Max Drawdown	-26.00%
Total Positive Months	12
Total Negative Months	14

## CORRELATION TO BROAD MARKET INDICIES(Daily Since Inception)

	NINEPOINT FX STRATEGY FUND
CA 10 Year Treasury Bonds	0.02
US 10 Year Treasury Bonds	0.40
Canadian Equities	-0.41
U.S. Equities	-0.18

# NINEPOINT FX STRATEGY FUND



[www.ninepoint.com](http://www.ninepoint.com)

<sup>1</sup>As at June 30, 2022. All returns and fund details are a) based on Series F units; b) net of fees; c) annualized if period is greater than one year.

<sup>\*</sup>Series A units and Series F units of the Fund with the Management Fee Reduction will be offered until the earlier of July 31, 2020 or such time as the net asset value exceeds \$20 million at which time the Fund intends to offer Series A1 units and Series F1 units with 2.25% and 1.75% annual management fees, respectively, subject to approval by the applicable regulatory authorities. The Management Fee Reduction will apply to such Series of the Fund irrespective of purchase option, including initial sales charge, or other, to the extent applicable.

## **Ninepoint Partners LP is the investment manager to the Ninepoint Funds (collectively, the “Funds”).**

Ninepoint Partners LP is the investment manager to the Ninepoint Funds (collectively, the “Funds”). Commissions, trailing commissions, management fees, performance fees (if any), and other expenses all may be associated with investing in the Funds. Please read the prospectus carefully before investing. The indicated rate of return for Series F units of the Fund for the period ended June 30, 2022 is based on the historical annual compounded total return including changes in unit value and reinvestment of all distributions and does not take into account sales, redemption, distribution or optional charges or income taxes payable by any unitholder that would have reduced returns. Mutual funds are not guaranteed, their values change frequently and past performance may not be repeated. The information contained herein does not constitute an offer or solicitation by anyone in the United States or in any other jurisdiction in which such an offer or solicitation is not authorized or to any person to whom it is unlawful to make such an offer or solicitation. Prospective investors who are not resident in Canada should contact their financial advisor to determine whether securities of the Fund may be lawfully sold in their jurisdiction.

**The Ninepoint FX Strategy Fund is generally exposed to the following risks. See the simplified prospectus of the Fund for a description of these risks: Borrowing Risk; Collateral Risk; Commodity Risk; Concentration Risk; Credit Risk; Currency Risk; Cybersecurity Risk; Derivatives Risk; Foreign Investment Risk; Inflation Risk; Interest Rate Risk; Leverage Risk; Liquidity Risk; Market Risk; Performance Fee Risk; Securities Lending, Repurchase and Reverse Purchase Transactions Risk; Series Risk; Short Selling Risk; Small Company Risk; Specific Issuer Risk; Sub-adviser Risk; Substantial Securityholder Risk; Tax Risk.**

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