

## Strategic Income Fund

### Investment Strategy

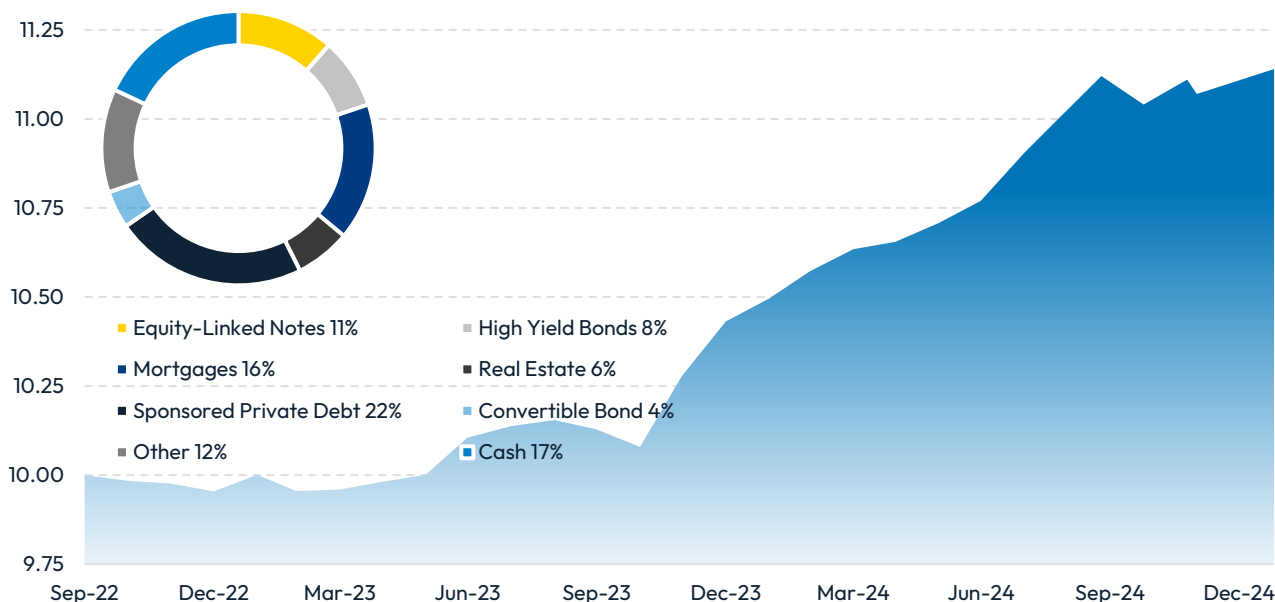
The investment objective of the Fund is to achieve a total return after fees of 6% while minimizing NAV volatility. The basis of the fund return includes fixed income and NAV appreciation.

### Periodic Returns %\*

1M	3M	6M	1Y	Since Inception*
0.6	0.9	2.2	6.2	4.7

\*Important: This performance report does not show the full performance history of the fund. See the Disclosures section for more information.

### Performance Chart\* – Net Asset Value Per Unit



### Monthly Returns %\*

Month	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022										-0.2	-0.1	-0.2	-0.4
2023	0.5	-0.5	0.0	0.2	0.2	1.0	0.3	0.2	-0.3	-0.5	2.0	1.5	4.8
2024	0.6	0.7	0.6	0.2	0.5	0.6	1.3	0.9	1.1	-0.7	0.6	-0.3	6.2
2025	0.6												0.6

### Risk Statistics

Standard Deviation	Downside Deviation	Sharpe Ratio	Sortino Ratio	Best Month	Worst Month	Up Months	Max Drawdown	Max Drawdown Duration
2.2%	0.7%	0.1	0.2	2.0%	-0.7%	71%	-0.7%	2 (1) **

\*\* Time in months from peak to trough (time to recovery to high watermark).

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### LOW-MEDIUM RISK

Note the management team reduced the management fee to 0.60% since January 2023.

#### Fixed Income Diversified

Global income producing securities targeting low or negative cross-asset correlations and high risk-adjusted yields. The fund will have a tilt towards alternative income strategies and products. The portfolio managers use a combination of macroeconomic and fundamental analysis to assess the fund asset allocation and specific security allocations.



**John Kason**  
CIM®, CFP®,  
FCSI®  
Portfolio  
Manager



**Nick Laxton**  
PhD.  
Portfolio  
Manager

**John Kason** is a Chartered Investment Manager and Certified Financial Planner for high-net-worth families and business owners for the last 20 years. John uses a well-defined process that targets income, diversification and consistency with lower volatility. John brings the experience of both financial planning, extensive capital market participation and business development. He has proven his dedication to both clients and the craft through over 2 decades of uncharted market territory.

**Nick Laxton** is CEO of Fieldhouse and a portfolio manager with over 26 years of investment management experience in both Europe and North America. Nick has held a variety of senior management roles for some of the world's largest asset managers, investment banks and hedge funds. He manages institutional and high net worth client accounts with a focus on a systematic approach to investment in global futures markets.

#### Fund Details

Fundserv Purchase Codes	Series F: FHC310
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Inception (Strategy)*	October 1, 2022
Inception (Fund)*	April 1, 2016
Launch NAV (Strategy)*	10.00
Distribution Adjusted NAV	11.14
Target Yield To Maturity*	8.0%
Liquidity	Monthly (Purchase T+2, Redemption T+10)
Fund Currency	CAD
Minimum Investment	1,000.00
Fund Structure	Trust

#### Fund Fees

Management Fee	Series F: 1%
Performance Fee	No
Other	Fund Operating Cost
Trailer	No

#### Disclosures

All performance and risk statistics are based on monthly total returns of the lead Series of the fund in Canadian Dollars. All returns are time-weighted total returns of the F series, net of fees, and annualized for periods one year or greater. Under fund fees section, all numbers are annualized, management fees are payable monthly. Since Jan 1<sup>st</sup>, 2023, Fieldhouse is currently waiving 40% of the management fee to lower the impact of the fund overall cost on the fund. The target Yield to Maturity (YTM) is calculated based on a weighted average target YTM of the assets in the portfolio after fees and taxes. The target YTM, is an estimated YTM, based on the amount of income we're expected to receive. The Sharpe Ratio and Sortino Ratio are risk adjusted measures of excess return. The risk-free rate used to calculate the Sharpe and Sortino Ratio's is 4.569% (10 Year T-Bill Yield on January 31 2025).

\*This performance report does not show the full performance history of the fund. Rather, it shows the performance of the Series D fund since October 1, 2022, when it changed its name from the "Total Return Investor" to the "Strategic Income Fund" and changed its investment strategy. The fund's NAV was reset to \$10 on this date. The strategy of the Series D fund changed from a global macro total return objective to the income objective described in this report. Series D of Fieldhouse Pro Funds Trust was previously Class D of Fieldhouse Pro Funds Inc. which had an inception date of April 1<sup>st</sup>, 2016. Class D of Fieldhouse Pro Funds Inc. converted to Series D of Fieldhouse Pro Funds Trust on January 1<sup>st</sup>, 2022. Historical fund performance for previous strategies is available upon request. The Fieldhouse Pro Funds Trust master offering memorandum and the Series D offering memorandum supplement contain additional information that should be considered by all investors, these documents are available upon request.

The risk and return profile of this fund is not suitable for all investors. You should seek professional advice that the fund fits your investment objectives and risk tolerance. The historical returns presented here are not an indication of future performance since fund performance can go up as well as down. Do not use this factsheet as the sole means to decide how to invest. There are many important factors to consider, and you should seek professional advice that can assess your personal circumstances and risk appetite. This factsheet is not a solicitation for investment.