

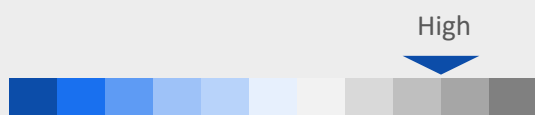
## STRATEGY

In seeking to pursue its investment objective, the portfolio is designed to provide exposure to high quality US Growth companies that consistently generate shareholder wealth, while trading at attractive price. This strategy is based on a proprietary multi-factor quantitative model.

## OBJECTIVES

1. Target long term capital appreciation among US Growth Equities.
2. Consistently deliver performance over the S&P 500 Total Return Index.
3. Maximize tax efficiency by having a low portfolio turnover ratio.

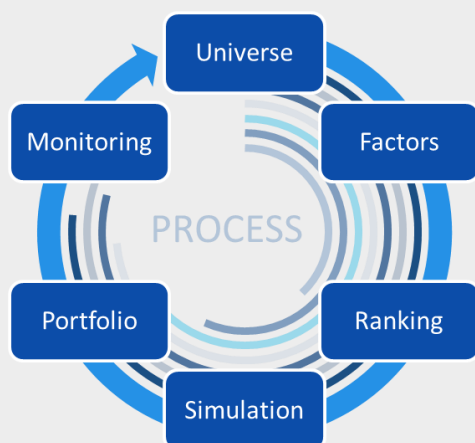
## RISK RATING



## REASONS TO INVEST

- ❖ Historically outperformed benchmark.
- ❖ Risk-adjusted return performance.
- ❖ Consistent investment process.

## INVESTMENT PROCESS



## AS OF MARCH 31<sup>ST</sup>, 2021



## PERFORMANCE [see disclaimer]

Annualized (%)	1M	3M	1Y	5Y	SI
Strategy	3.3	9.0	69.3	23.5	16.7
S&P 500 TR	4.4	6.2	56.4	16.3	6.8
Difference	-1.0	2.8	13.0	7.2	9.9
Yearly (%)	17	18	19	20	21
Strategy	34.1	0.9	42.8	28.6	9.0
S&P 500 TR	21.8	-4.4	31.5	18.4	6.2
Difference	12.2	5.2	11.3	10.2	2.8
Monthly (%)	Nov	Dec	Jan	Feb	Mar
Strategy	13.3	3.0	2.0	3.4	3.3
S&P 500 TR	10.9	3.8	-1.0	2.8	4.4
Difference	2.3	-0.9	3.0	0.6	-1.0

## TOP HOLDINGS

Ticker	Companies	Weight (%)
AMAT	Applied Materials	10.0
KLAC	KLA	9.4
AAPL	Apple	7.4
ZBRA	Zebra Technologies	6.3
COST	Costco Wholesale	6.3
TSCO	Tractor Supply	5.8
FB	Facebook	5.5
QCOM	QUALCOMM	5.5
EA	Electronic Arts	5.3
AMZN	Amazon.com	5.0

# US GROWTH EQUITY

## FACTOR-BASED MODEL PORTFOLIO STRATEGY



### RISK STATISTICS

Since Inception	Strategy	S&P 500 TR
Ann. Return (%)	16.7	6.8
Standard Dev. (%)	18.6	15.0
Max Drawdown (%)	-48.0	-55.2
Portfolio Turnover	53.5	4.2
Sharpe Ratio	0.8	0.4
Sortino Ratio	1.2	0.5
Index Correlation	0.9	1.0
R-Squared	0.7	1.0
Beta	1.1	1.0
Alpha (%)	9.9	0.0

### SECTOR ALLOCATION

Weight (%)	Strategy	S&P 500 TR	Deviations
Info Tech	64.9	26.7	38.3
Staples	19.5	6.1	13.3
Utilities	0.0	2.7	-2.7
Materials	0.0	2.7	-2.7
Energy	0.0	2.8	-2.8
Discretionary	9.2	12.4	-3.2
Health Care	6.2	13.0	-6.8
Industrials	0.0	8.9	-8.9
Telecom	0.0	10.9	-10.9
Financials	0.0	13.8	-13.8

### CHARACTERISTICS

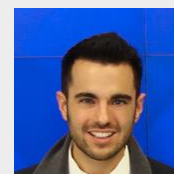
Median Value	Strategy	S&P 500 TR
Market Cap (\$B)	405.2	29.2
Price / Earnings	22.3	19.8
Price / Book	10.4	4.0
Price / Sales	6.2	3.4
Price / Cash Flow	25.2	20.7
Return on Equity	29.6	12.7
Dividend Yield	0.7	1.4
5Y EPS Growth	23.6	8.4
Debt / Equity	0.7	0.9
5Y Beta	1.03	1.00

### PORTFOLIO FACTS

Number of Securities	20
Currency	USD
Benchmark	S&P 500 TR
Inception Date	January 1 <sup>st</sup> , 2000
Strategy Fees	Contact Us
Rebalancing Frequency	Quarterly

### PORTFOLIO MANAGER

François Soto CFA, MBA, FRM, CIM  
Founder, Portfolio Manager



With more than 15 years of experience in the financial services industry, Francois brings extensive background and innovation in the field of quantitative finance to the firm. He holds both a BBA and MBA from HEC Montreal.

### CONTACT

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