

US GROWTH EQUITY

FACTOR-BASED MODEL PORTFOLIO STRATEGY



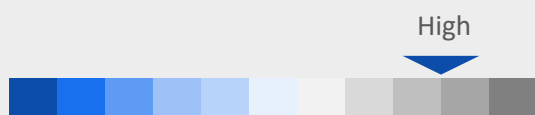
STRATEGY

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



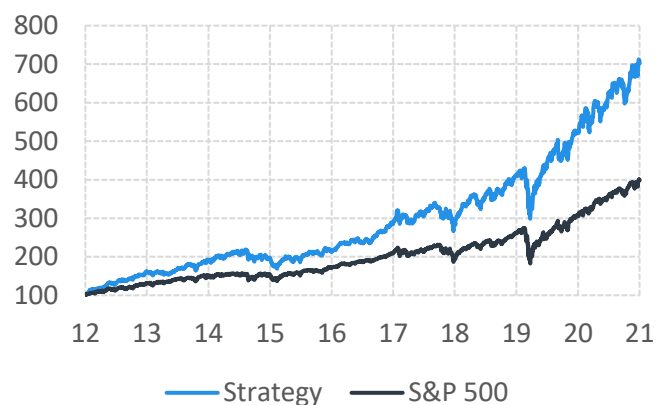
REASONS TO INVEST

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

INVESTMENT PROCESS



AS OF DECEMBER 31ST, 2021



PERFORMANCE

Ann. (%)	1M	3M	1Y	3Y	5Y	10Y
Strategy	3.2	14.5	33.2	34.7	27.0	23.8
S&P 500	4.5	11.0	28.7	26.0	18.5	16.5
Difference	-1.3	3.5	4.5	8.7	8.5	7.3

Year (%)	2016	2017	2018	2019	2020	YTD
Strategy	8.8	34.1	0.9	42.8	28.6	33.2
S&P 500	12.0	21.8	-4.4	31.5	18.4	28.7
Difference	-3.2	12.3	5.3	11.3	10.2	4.5

Month (%)	Jul	Aug	Sep	Oct	Nov	Dec
Strategy	2.7	2.3	-6.9	5.3	5.4	3.2
S&P 500	2.4	3.0	-4.7	7.0	-0.7	4.5
Difference	0.3	-0.7	-2.2	-1.7	6.1	-1.3

TOP HOLDINGS

Ticker	Companies	Weight (%)
KLAC	KLA	10.0
AMAT	Applied Materials	9.5
AAPL	Apple	8.7
COST	Costco Wholesale	8.3
ZBRA	Zebra Technologies	6.3
QCOM	QUALCOMM	6.2
GOOGL	Alphabet	5.8
FB	Meta Platforms	5.2
LRCX	Lam Research	4.8
AMZN	Amazon.com	4.4

RISK STATISTICS

Since Inception	Strategy	S&P 500
Ann. Return (%)	17.2	7.5
Standard Dev. (%)	18.4	15.0
Max Drawdown (%)	-48.0	-55.2
Portfolio Turnover	53.5	4.2
Sharpe Ratio	0.9	0.5
Sortino Ratio	1.2	0.6
Index Correlation	0.9	1.0
R-Squared	0.7	1.0
Beta	1.0	1.0
Alpha (%)	9.7	0.0

SECTOR ALLOCATION

Weight (%)	Strategy	S&P 500	Deviations
Info Tech	65.0	29.2	35.9
Staples	20.8	5.9	14.9
Health Care	14.1	13.3	0.8
Utilities	0.0	2.5	-2.5
Materials	0.0	2.6	-2.6
Energy	0.0	2.7	-2.7
Industrials	0.0	7.8	-7.8
Telecom	0.0	10.2	-10.2
Discretionary	0.0	12.5	-12.5
Financials	0.0	13.5	-13.5

CHARACTERISTICS

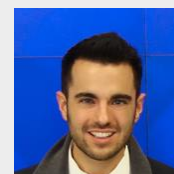
Median Value	Strategy	S&P 500
Market Cap (\$B)	627.1	34.4
Price / Earnings	24.5	19.9
Price / Book	14.0	4.3
Price / Sales	6.4	3.5
Price / Cash Flow	23.1	18.7
Return on Equity	50.2	17.7
Dividend Yield	0.6	1.4
5Y EPS Growth	28.8	10.5
Debt / Equity	0.5	0.8
5Y Beta	0.72	1.00

PORTFOLIO FACTS

Number of Securities	20
Currency	USD
Benchmark	S&P 500 TR
Inception Date	January 1 st , 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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