

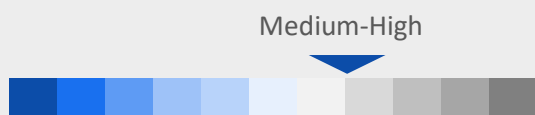
### STRATEGY

In seeking to pursue its investment objective, the portfolio is designed to provide exposure to high quality US Large Caps 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 Large Cap Equities.
2. Consistently deliver performance over the S&P 500 Total Return Index.
3. Maximize tax efficiency by having a low portfolio turnover ratio.

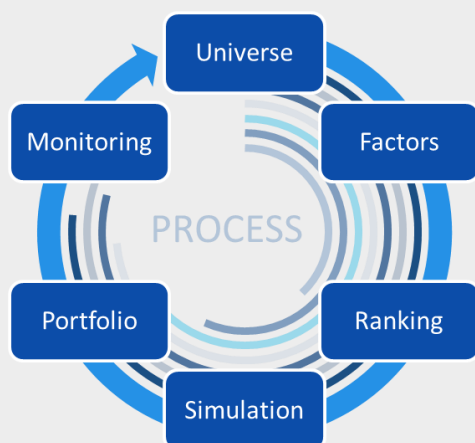
### RISK RATING



### REASONS TO INVEST

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

### INVESTMENT PROCESS



### AS OF JANUARY 31<sup>ST</sup>, 2022



### PERFORMANCE

Ann. (%)	1M	3M	1Y	3Y	5Y	10Y
Strategy	-7.3	-6.9	14.8	15.4	15.2	17.9
S&P 500	-5.2	-1.6	23.3	20.7	16.8	15.4
Difference	-2.1	-5.3	-8.5	-5.3	-1.6	2.5

Year (%)	2017	2018	2019	2020	2021	YTD
Strategy	22.6	4.3	27.5	12.2	21.2	-7.3
S&P 500	21.8	-4.4	31.5	18.4	28.7	-5.2
Difference	0.8	8.7	-4.0	-6.2	-7.5	-2.1

Month (%)	Aug	Sep	Oct	Nov	Dec	Jan
Strategy	2.5	-5.5	8.0	-3.2	3.8	-7.3
S&P 500	3.0	-4.7	7.0	-0.7	4.5	-5.2
Difference	-0.5	-0.8	1.0	-2.5	-0.7	-2.1

### TOP HOLDINGS

Ticker	Companies	Weight (%)
MSFT	Microsoft	6.4
UNH	UnitedHealth	6.1
KLAC	KLA	5.2
SCHW	Schwab (Charles)	5.1
BAC	Bank of America	4.8
GOOGL	Alphabet	4.5
JPM	JPMorgan Chase	4.3
HD	Home Depot	4.3
AVY	Avery Dennison	4.2
BLK	Blackrock	4.1

## RISK STATISTICS

Since Inception	Strategy	S&P 500
Ann. Return (%)	16.5	7.2
Standard Dev. (%)	13.1	15.0
Max Drawdown (%)	<b>-38.4</b>	<b>-55.3</b>
Portfolio Turnover	53.5	4.2
Sharpe Ratio	1.1	0.4
Sortino Ratio	1.5	0.6
Index Correlation	0.8	1.0
R-Squared	0.7	1.0
Beta	0.7	1.0
Alpha (%)	9.3	0.0

## SECTOR ALLOCATION

Weight (%)	Strategy	S&P 500	Deviations
Financials	26.1	13.9	12.2
Info Tech	38.3	28.7	9.7
Staples	10.7	6.1	4.6
Materials	4.2	2.5	1.7
Health Care	12.9	13.1	<b>-0.1</b>
Utilities	0.0	2.5	<b>-2.5</b>
Energy	0.0	3.4	<b>-3.4</b>
Discretionary	7.5	12.0	<b>-4.5</b>
Industrials	0.0	7.8	<b>-7.8</b>
Telecom	0.0	10.0	<b>-10.0</b>

## CHARACTERISTICS

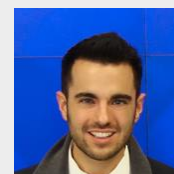
Median Value	Strategy	S&P 500
Market Cap (\$B)	522.8	32.4
Price / Earnings	18.4	18.2
Price / Book	7.7	4.0
Price / Sales	4.8	3.5
Price / Cash Flow	20.7	17.6
Return on Equity	31.7	18.2
Dividend Yield	1.2	1.4
5Y EPS Growth	20.9	13.1
Debt / Equity	1.0	0.8
5Y Beta	0.82	1.00

## PORTFOLIO FACTS

Number of Securities	25
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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