

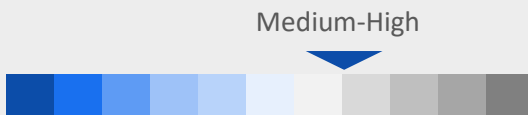
STRATEGY

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

OBJECTIVES

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

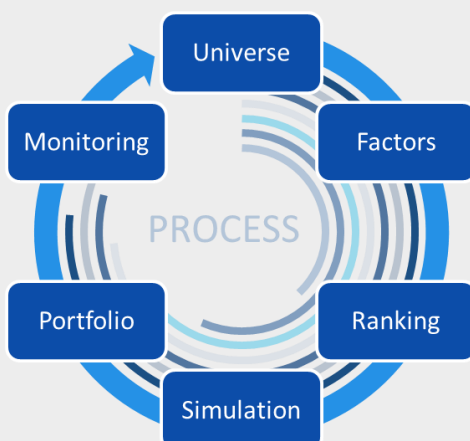
RISK RATING



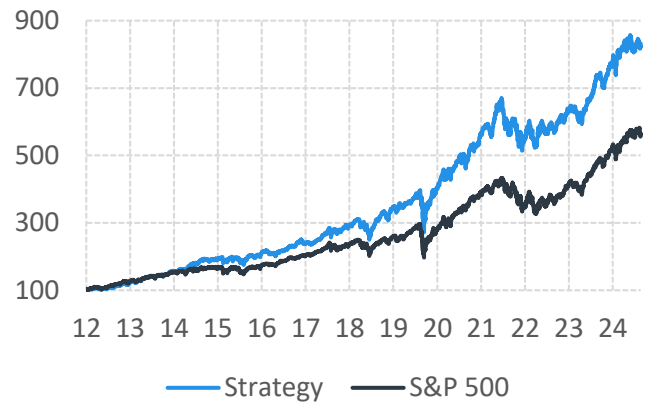
REASONS TO INVEST

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

INVESTMENT PROCESS



AS OF FEBRUARY 28TH, 2025



PERFORMANCE

Ann. (%)	1M	3M	1Y	3Y	5Y	10Y
Strategy	0.1	-2.2	13.3	12.8	18.8	15.9
S&P 500	-1.3	-1.0	18.4	12.5	16.8	13.0
Difference	1.4	-1.2	-5.1	0.3	2.0	2.9

Year (%)	2020	2021	2022	2023	2024	YTD
Strategy	29.8	37.7	-14.6	17.7	20.8	2.9
S&P 500	18.4	28.7	-18.1	26.3	25.0	1.4
Difference	11.4	9.0	3.5	-8.6	-4.2	1.5

Month (%)	Sep	Oct	Nov	Dec	Jan	Feb
Strategy	0.7	-1.5	5.3	-4.9	2.8	0.1
S&P 500	2.1	-0.9	5.9	-2.4	2.8	-1.3
Difference	-1.4	-0.6	-0.6	-2.5	0.0	1.4

TOP HOLDINGS

Ticker	Companies	Weight (%)
LLY	Eli Lilly	10.5
AAPL	Apple	7.5
COST	Costco Wholesale	7.4
WMT	Walmart	6.4
ALSN	Allison Transmission	6.2
ZTS	Zoetis	5.5
LPLA	LPL Financial	4.6
TJX	The TJX	4.1
MA	Mastercard	4.1
CVLT	Commvault Systems	3.8

RISK STATISTICS

Since Inception	Strategy	S&P 500
Ann. Return (%)	14.4	7.7
Standard Dev. (%)	13.1	15.2
Max Drawdown (%)	-38.8	-55.2
Portfolio Turnover	53.5	4.2
Sharpe Ratio	1.0	0.4
Sortino Ratio	1.3	0.6
Index Correlation	0.8	1.0
R-Squared	0.7	1.0
Beta	0.7	1.0
Alpha (%)	6.7	0.0

SECTOR ALLOCATION

Weight (%)	Strategy	S&P 500	Deviations
Staples	28.3	5.9	22.4
Health Care	19.2	10.8	8.4
Industrials	14.8	8.3	6.5
Materials	5.2	2.0	3.2
Utilities	0.0	2.4	-2.4
Energy	0.0	3.3	-3.3
Financials	11.9	16.7	-4.8
Discretionary	2.4	10.5	-8.1
Telecom	0.0	9.5	-9.5
Info Tech	17.4	30.7	-13.3

CHARACTERISTICS

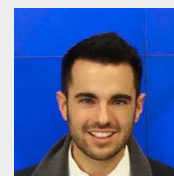
Median Value	Strategy	S&P 500
Market Cap (\$B)	51.5	36.4
Price / Earnings	20.5	17.7
Price / Book	10.9	3.7
Price / Sales	2.5	3.1
Price / Cash Flow	18.9	16.8
Return on Equity	50.7	16.2
Dividend Yield	1.1	1.7
5Y EPS Growth	11.9	8.9
Debt / Equity	1.4	0.8
5Y Beta	0.90	1.00

PORTFOLIO FACTS

Number of Securities	25
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.

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