# US EQUITY

## FACTOR-BASED MODEL PORTFOLIO STRATEGY

FACTOR-BASED

### 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

Medium-High



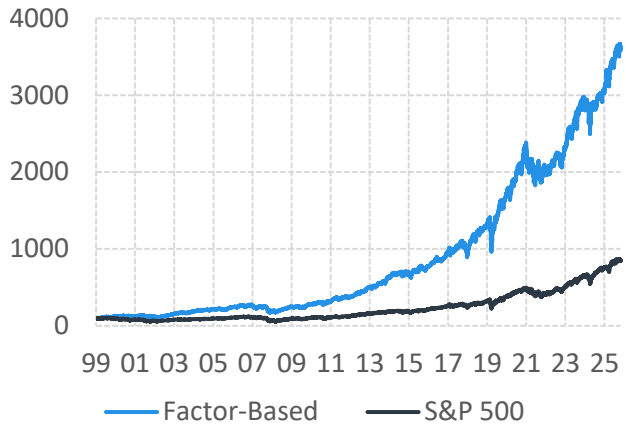
### REASONS TO INVEST

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

### INVESTMENT PROCESS




### AS OF OCTOBER 31ST, 2026




### PERFORMANCE

| Ann. (%) | 1M | 3M | 1Y | 3Y | 5Y | 10Y |
|---|---|---|---|---|---|---|
| Strategy | 2.2 | 1.1 | 20.3 | 19.8 | 10.5 | 17.3 |
| S&P 500 | -0.9 | 1.5 | 12.1 | 23.4 | 12.1 | 15.4 |
| Difference | 3.1 | -0.4 | 8.2 | -3.6 | -1.6 | 1.9 |

| Year (%) | 2021 | 2022 | 2023 | 2024 | 2025 | YTD |
|---|---|---|---|---|---|---|
| Strategy | 37.7 | -16.6 | 17.7 | 20.8 | 7.7 | 18.2 |
| S&P 500 | 28.7 | -18.1 | 26.3 | 25.0 | 17.9 | 11.8 |
| Difference | 9.0 | 1.5 | -8.6 | -4.2 | -10.2 | 6.4 |

| Month (%) | May | Jun | Jul | Aug | Sep | Oct |
|---|---|---|---|---|---|---|
| Strategy | 0.1 | -0.4 | 4.5 | 1.7 | -2.7 | 2.2 |
| S&P 500 | 5.3 | -1.0 | -0.1 | 2.7 | -0.3 | -0.9 |
| Difference | -5.2 | 0.6 | 4.6 | -1.0 | -2.4 | 3.1 |

### TOP HOLDINGS

| Ticker | Companies | Weight (%) |
|---|---|---|
| AAPL | Apple | 8.7 |
| MPC | Marathon Petroleum | 7.0 |
| FTI | TechnipFMC | 6.6 |
| CSCO | Cisco Systems | 5.6 |
| LNG | Cheniere Energy | 4.7 |
| SEIC | SEI Investments | 4.4 |
| MMM | 3M | 4.3 |
| FCFS | FirstCash Holdings | 4.3 |
| DVN | Devon Energy | 4.1 |
| MSM | MSC Industrial | 4.0 |

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## RISK STATISTICS

| Since Inception | Strategy | S&P 500 |
|---|---|---|
| Ann. Return (%) | 14.3 | 8.3 |
| Standard Dev. (%) | 12.9 | 15.2 |
| Max Drawdown (%) | -38.8 | -55.3 |
| Portfolio Turnover | 37.4 | 7.4 |
| Sharpe Ratio | 0.9 | 0.5 |
| Sortino Ratio | 1.6 | 0.7 |
| Index Correlation | 0.8 | 1.0 |
| R-Squared | 0.7 | 1.0 |
| Beta | 0.7 | 1.0 |
| Alpha (%) | 7.9 | 0.0 |

## SECTOR ALLOCATION

| Weight (%) | Strategy | S&P 500 | Deviations |
|---|---|---|---|
| Energy | 30.3 | 3.9 | 26.4 |
| Materials | 8.2 | 1.7 | 6.5 |
| Industrials | 13.1 | 8.1 | 5.0 |
| Staples | 7.8 | 5.0 | 2.9 |
| Health Care | 11.2 | 10.3 | 1.0 |
| Financials | 12.2 | 14.0 | -1.7 |
| Utilities | 0.0 | 2.1 | -2.1 |
| Telecom | 0.0 | 8.4 | -8.4 |
| Discretionary | 0.0 | 9.0 | -9.0 |
| Info Tech | 17.0 | 37.4 | -20.4 |

## CHARACTERISTICS

| Median Value | Strategy | S&P 500 |
|---|---|---|
| Market Cap ($B) | 68.2 | 17.2 |
| Price / Earnings | 16.9 | 17.0 |
| Price / Book | 8.2 | 3.7 |
| Price / Sales | 2.5 | 3.1 |
| Price / Cash Flow | 17.7 | 16.5 |
| Return on Equity | 33.1 | 14.2 |
| Dividend Yield | 1.1 | 0.9 |
| 5Y EPS Growth | 20.9 | 14.2 |
| Debt / Equity | 0.8 | 0.7 |
| 5Y Beta | 0.7 | 1.0 |

## PORTFOLIO FACTS

| | |
|---|---|
| Number of Securities | 25 |
| Currency | USD |
| Benchmark | S&P 500 TR |
| Inception Date | January 1st, 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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