OPTIMUM®
Global Asset Management

Factsheet

As of June 30, 2026

Canadian equity multifactor

Investment objectives

The objective of the Optimum Canadian equity multifactor strategy is to achieve capital appreciation over a medium to long-term horizon and generate an average annual return of **1.00% above** the benchmark over 4-year moving periods (before management fees).

The portfolio is comprised primarily of common shares issued by Canadian companies. This Strategy combines three equally weighted components to optimize the portfolio's risk-return relationship and maximizes the probability of achieving the value-added objective. These three components are: low volatility, equal weight and momentum.

Inception date	June 2014
Vehicle offered	Segregated securities
Assets under management	$89.2 M
Benchmark	MSCI Canada IMI
Income distribution	Quarterly

Why invest?

- Effective systematic management
- Approach designed to reduce risks related to the Canadian stock market
- High efficiency rate in all market environments (bullish and bearish)
- Rigorous, disciplined process using purely quantitative investment criteria
- Stable, experienced management team

Risk rating

Low	Low to medium	Medium	Medium to high	High

Optimum Asset Management considers the volatility of the Canadian equity multifactor strategy to be medium.

This level is based on the variation in returns from one year to the next. It does not indicate future volatility and may change over time. A low level of risk may see its value decrease.

Growth of $10,000 since June 2016

- **Best quarter**

  2nd quarter 2020: 17.03%

- **Worst quarter**

  1st quarter 2020: -18.46%

PRI Principles for Responsible Investment

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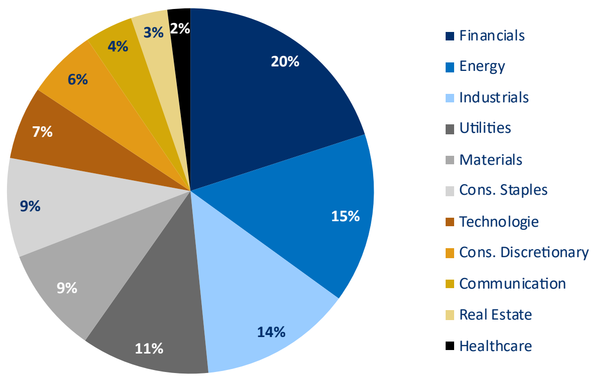
Strategy performance

Annualized returns (%)	1 year	2 years	3 years	4 years	5 years	10 years	Since inception*
Portfolio	26.00	26.92	20.01	17.09	13.43	11.92	10.49
MSCI Canada IMI	34.18	30.79	24.63	21.04	15.51	13.08	10.50
Value added	-8.18	-3.87	-4.62	-3.95	-2.09	-1.15	-0.01

Per period (%)	3 months	YTD	2025	2024	2023	2022	2021	2020
Portfolio	5.99	10.60	28.76	19.70	7.11	-3.56	25.36	10.68
MSCI Canada IMI	7.09	11.34	33.10	22.93	12.29	-5.74	25.36	5.87
Value added	-1.10	-0.74	-4.33	-3.23	-5.19	2.18	0	4.82

* Inception date: June 2014. The performance is shown in Canadian dollars, before management fees and is annualized for all periods over one year. This information is presented for information purposes only. Please read the legal notices at the end of this document.

Sector allocation



Top 10 holdings

	%
ROYAL BANK OF CANADA	2.08
FORTIS INC	2.07
TORONTO-DOMINION BANK	2.06
EMERA INC	2.04
POWER CORPORATION OF CANADA	2.01
LOBLAW COS LTD	2.00
CANADIAN NATURAL RESOURCES LIMITED	1.99
GEORGE WESTON LTD	1.98
DOLLARAMA INC	1.98
CANADIAN UTILITIES INC	1.52

Risk-return analysis

	Portfolio	Benchmark
Standard deviation	11.45%	12.78%
Beta	0.83	1.00
Sharpe ratio	0.73	0.65
Tracking error	4.70%	-
Information ratio	0.01	-
Bull market capture	87%	-
Bear market capture	83%	-
Bull batting average	41%	-
Bear batting average	73%	-

Characteristics

	Portfolio
Median market cap (B$)	59.30
Number of holdings	104
ROE – 5-year average	13.59%
Price/earnings	16.75
Revenue growth – 5 years	12.05%
Dividend yield	2.50%
Net debt/EBITDA	2.73
Carbon footprint (intensity. Mt)	257.93

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Who we are

Optimum Asset Management is an asset management firm that serves institutional and private clients. The firm is held by Optimum Financial Group, a private Canadian group with an international presence and over 700 employees across Canada, the United States and France.

Our creativity and market knowledge allow us to develop diversified strategies based on reliable quantitative and fundamental research, as well as modern technologies. Our portfolio management services are founded on extensive experience that guarantees consistent quality. Our GARP (growth at a reasonable price) approach enables us to offer sophisticated investment strategies with a focus on capital preservation and risk management.

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Legal notices

Each strategy's performance derives from a composition of mandates which regroup the returns of several client portfolios with similar mandates and investment strategies. The performance is shown in Canadian dollars, before management fees and is annualized for all periods over one year.

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The index used in the present document is a widely recognized benchmark used to measure investment performance for its respective asset class and was chosen based on its degree of comparability and similarity with the investment strategy presented.

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