OPTIMUM®
Global Asset Management

Factsheet

As of June 30, 2026

Canadian fossil fuel free equity

Investment objectives

The objective of the Optimum Canadian fossil fuel free equity strategy is to achieve capital appreciation over a medium to long-term horizon and generate an average annual return of **1.50% above** the benchmark over 4-year moving periods (before management fees).

The portfolio is comprised primarily of common shares issued by high-quality Canadian companies.

The manager looks for securities with excellent profitability, low debt levels and strong cash flows.

Inception date	December 2001
Vehicles offered	• Segregated securities • Mutual funds
Assets under management*	$146.6 M
Benchmark	MSCI Canada IMI ex Fossil Fuels
Income distribution	Quarterly
Optimum fund code	• **Series O: OPI100** • **Series F: OPI100F (Fundserv)**
Auditor	Ernst & Young
Depositary	RBC Investor Services

*Assets under management for the Optimum Canadian fossil fuel free equity strategy.

Why invest?

- Capital appreciation approach over a medium- to long-term horizon
- Promotes the preservation of capital in down markets
- Disciplined investment process combining rigorous fundamental screening, dynamic momentum analysis and active risk management
- Objective to generate an information ratio greater than 0.50
- Stable, experienced management team

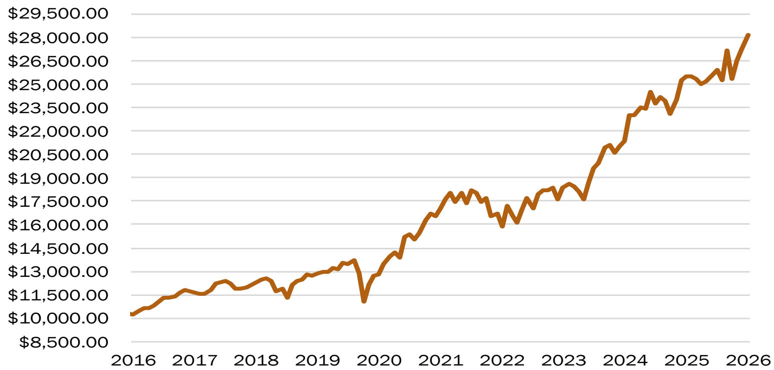
Risk rating

Low	Low to medium	Medium	Medium to high	High

Optimum Asset Management considers the volatility of the Canadian fossil fuel free equity 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 2009: 19.41%

- **Worst quarter**

  1st quarter 2020: -17.58%

Optimum Global Asset Management is a trademark of Optimum Group Inc. used under license.

PRI Principles for Responsible Investment

OPTIMUM® Global Asset Management

Factsheet

As of June 30, 2026

Canadian fossil fuel free equity

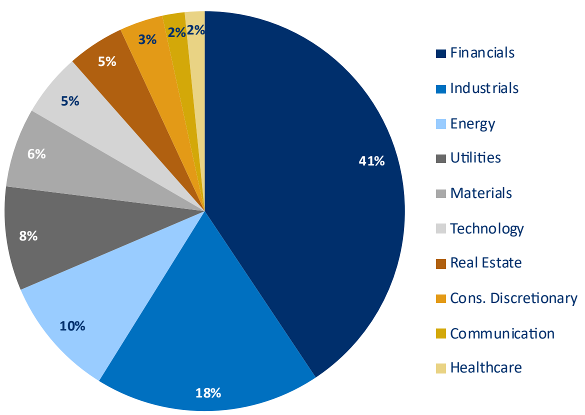
Strategy performance

Annualized returns (%)	1 year	2 years	3 years	4 years	5 years	10 years	Since inception†
Portfolio	10.48	14.84	15.39	15.43	10.59	10.68	9.18
MSCI Canada IMI ex Fossil Fuels††	34.42	31.15	24.86	21.21	15.64	13.14	9.58
Value added	-23.94	-16.31	-9.47	-5.78	-5.05	-2.46	-0.39

Per period (%)	3 months	YTD	2025	2024	2023	2022	2021
Portfolio	11.18	8.54	8.96	21.28	15.04	-6.33	18.36
MSCI Canada IMI ex Fossil Fuels††	9.99	10.51	35.19	22.62	12.29	-5.74	25.36
Value added	1.18	-1.98	-26.22	-1.34	2.74	-0.59	-7.00

† Inception date: December 2001 The Optimum Canadian fossil fuel free equity strategy 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.
††The benchmark data presented above result from a combination of two indices: the MSCI Canada IMI Index was used until September 30, 2024; the MSCI Canada IMI ex Fossil Fuels Index is used since October 1. 2024.

Sector allocation*



Top 10 holdings*

	%
ROYAL BANK OF CANADA	7.08
TORONTO-DOMINION BANK	6.25
BANK OF MONTRÉAL	4.83
CDN IMPERIAL BANK OF COMMERCE	4.15
SCOTIA BANK	4.14
NATIONAL BANK OF CANADA	3.31
TC ENERGY CORP	2.88
CANADIAN NATIONAL RAILWAY	2.80
SUN LIFE FINANCIAL INC.	2.46
POWER CORPORATION OF CANADA	2.46

Risk-return analysis*

	Portfolio	Benchmark
Standard deviation	11.88%	13.26%
Beta	0.79	1.00
Sharpe ratio	0.71	0.76
Tracking error	6.30%	-
Information ratio	-0.27	-
Bull market capture	80%	-
Bear market capture	81%	-
Bull batting average	42%	-
Bear batting average	67%	-

Characteristics*

	Portfolio
Median market cap (B$)	101.88
Number of holdings	50
ROE – 5-year average	13.37%
Price/earnings	17.82
Revenue growth – 5 years	10.46%
Dividend yield	2.65%
Net debt/EBITDA	2.65
Carbon footprint (intensity. Mt)	153.22

* Data for the Optimum Canadian fossil fuel free equity fund since August 2015.

OPTIMUM
Global Asset Management

Factsheet

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.

Contact

info@optimumgam.ca

optimumgam.ca

514 288-7545

425, de Maisonneuve Blvd. West
Suite 1620
Montréal (Québec) H3A 3G5

Fund notice and price

Investments in the **Optimum Funds** are represented by trust units of the Optimum Funds (the "units"). The Optimum Funds each offer a class of units that can be split into an unlimited number of series of units, the terms of which are determined by the manager. The number of shares in each series is unlimited. The Optimum Funds offer on an ongoing basis, pursuant to this fact sheet and pursuant to prospectus exemptions under the Securities Act (Quebec), the following two series of units to "accredited investors" resident in the Province of Quebec:

Series O Units: The units will be offered at the net asset value per series unit which is calculated on the applicable valuation day. For each Optimum Fund, the term "valuation day" means each business day (individually, an "Optimum Fund valuation day"). Fractional shares of up to three decimal places will be issued.

Series F Units: Series units are offered pursuant to an offering memorandum to accredited investors who subscribe for these units under a fee-based service program and who pay their advisor/dealer directly a fee based on the asset value. No sales commission or service commission is payable when an investor purchases or redeems Series F Units.

Investors who wish to make an initial subscription for units of one or more of the Optimum Funds may do so by submitting a subscription application via Fundserv through their brokers or other persons authorized by applicable securities legislation.

OPTIMUM®
Global Asset Management

Factsheet

Legal notices

The performance is shown in Canadian dollars, before management fees and is annualized for all periods over one year.

The information contained in the present document is provided for information purposes only and should not be construed as investment advice pertaining to your financial situation nor as specific advice relating to finance, legal, accounting, tax or investments. We assume no responsibility for any losses incurred due to the use of this data. It should not be considered as a solicitation to buy nor an offer to sell a security. It does not take into account an investor's specific investment objectives, tax situation nor investment horizon. There is no representation, warranty nor liability regarding the accuracy of decisions based on this data. All performance-based data factor in the reinvestment of all distributions or dividends and do not take into account management fees and other fees payable by investors which result in reduced returns.

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.

This document contains information (the "Information") sourced from MSCI Inc., its affiliates or information providers (collectively, "MSCI") and may have been used to calculate scores, ratings or other indicators. The Information is for internal use only, and may not be reproduced/redisseminated in any form, or used as a basis for or a component of any financial instruments or products or indices. MSCI does not warrant or guarantee the originality, accuracy and/or completeness of any data or Information herein and expressly disclaim all express or implied warranties, including of merchantability and fitness for a particular purpose. The Information is not intended to constitute investment advice or a recommendation to make (or refrain from making) any investment decision and may not be relied on as such, nor should it be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. MSCI shall not have any liability for any errors or omissions in connection with any data or Information herein, or any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages.

Optimum Asset Management Inc. cannot guarantee future performance of strategies. Values fluctuate frequently and past performance is not indicative of future performance.

® Trademark of Optimum Group Inc. used under license.