OPTIMUM
Global Asset Management

Factsheet

As of September 30, 2026

Long term bond

Investment objectives

The objective of the Optimum Long term bond strategy is to obtain income and capital security over a long-term horizon and generate an average annual return of **0.50% above** the benchmark over 4-year moving periods (before management fees).

The Strategy favours sector rotation based on economic and geopolitical issues. The management team combines quantitative and active management to reach a consensus on the magnitude of the tactical deviations to be adopted.

The portfolio is comprised primarily of fixed-income securities issued by Canadian issuers. Provincial and municipal government securities and corporate securities are generally favoured.

The management style is based on interest rate anticipation, sector weighting, yield curve positioning and security selection.

Inception date	July 2009
Vehicle offered	Segregated securities
Assets under management*	$46.74M
Benchmark	FTSE Canada Long Term
Income distribution	Quarterly

Why invest?

- Long historical performance and constant value added
- Emphasis on capital preservation
- Rigorous, disciplined investment process that integrates ESG factors
- Stable and experienced management team

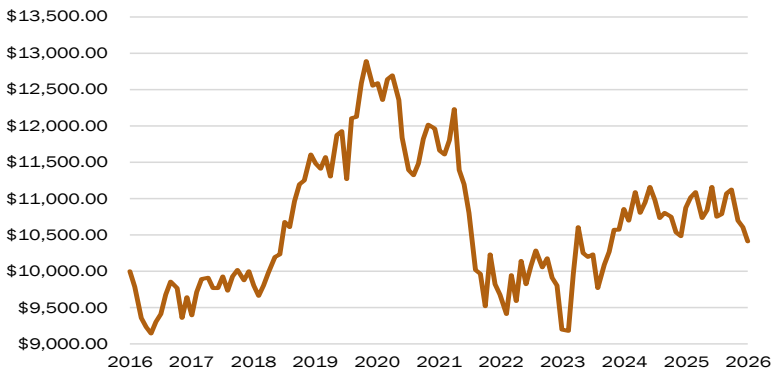
Risk rating

Low	Low to medium	Medium	Medium to high	High

Optimum Asset Management considers the volatility of the Long term bond 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 September 2016



- **Best quarter**
  4th quarter 2023: 15.26%
- **Worst quarter**
  2nd quarter 2022: -12.02%

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PRI Principles for Responsible Investment

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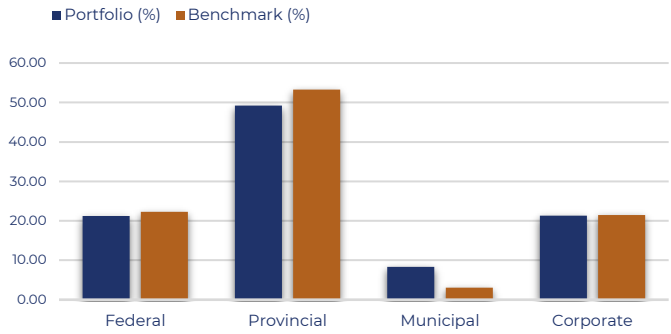
Performance

Annualized returns (%)	1 year	2 years	3 years	4 years	5 years	10 years	Since inception*
Portfolio	-4.31	-2.09	4.21	1.85	-2.26	0.39	3.58
FTSE Canada Long Term	-4.44	-2.33	3.82	1.38	-2.64	-0.09	3.33
Value added	0.13	0.24	0.39	0.47	0.38	0.48	0.26

Per period (%)	3 mos	YTD	2025	2024	2023	2022	2021
Portfolio	-6.38	-3.10	-0.57	1.91	10.46	-21.59	-3.66
FTSE Canada Long Term	-6.31	-3.12	-0.75	1.35	9.51	-21.76	-4.52
Value added	-0.07	0.02	0.18	0.56	0.95	0.17	0.86

* Inception date: July 2009. 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

	%
PROV OF QUÉBEC 2.85 – 2053	9.74
CANADA GOVT 3.50 – 2057	8.49
CANADA GOVT 3.50 – 2036	6.18
PROV OF ONTARIO 4.10 – 2054	5.01
PROV OF ONTARIO 4.65 – 2041	3.15
CANADA GOVT 3.50 – 2056	2.46
PROV OF BRITISH COLUMBIA 2.95 – 2050	2.37
PROV OF ONTARIO 1.90 – 2051	2.14
PROV OF QUÉBEC 4.25 – 2043	1.84
PROV OF ALBERTA 3.30 – 2046	1.83

Risk-return analysis

	5 years	Since inception
Information ratio	1.19	0.30
Sharpe ratio	-0.19	0.40
Batting average (monthly)	60%	62%
Positive monthly value added (period average)	9 bps	14 bps
Negative monthly value added (period average)	-5 bps	-18 bps

Characteristics

	Portfolio	Benchmark
Average coupon	3.97%	3.87%
Market yield	5.00%	4.93%
Modified duration (years)	13.98	13.74
Average credit rating	AA	AA
ESG performance rated out of ten*	8.19	7.92

* Measured by Groupe investissement responsable inc.

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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 value approach enables us to offer sophisticated investment strategies with a focus on capital preservation and risk management.

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Legal notices

This 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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