

Portfolio Details

Fund Type
SMA

Manager
Tacita Capital Inc.

Asset Class
Equity

Country
United States

Factor/Style
Value and Quality

Market Capitalization
Large Cap

Weighting
Equal weighting within tolerance bands

Maximum Position Weighting
10%

Rebalancing
Monthly

Maximum Sector Size
8 stocks per sector

Portfolio Dividend Yield
2.74%

Custodian
National Bank Independent Network

Contact

Tacita Capital Inc.
2020–150 King St. West,
Toronto, ON M5H 1J9

416-640-9965

jnairne@tacitacapital.com

www.tacitacapital.com

U.S. Large Cap Equity Model Portfolio

Investment Objective

The U.S. Large Cap Equity Model Portfolio seeks long-term capital growth by investing primarily in large capitalization equity securities of US companies that are demonstrating positive value and quality characteristics.

Portfolio Performance

Monthly Returns (Gross of Fees)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024	4.26%	2.62%	6.10%	-2.62%	2.14%	1.53%	5.47%	-0.37%	2.06%				22.93%
2023	3.44%	-2.72%	-0.60%	0.88%	-4.96%	4.05%	2.52%	2.32%	-3.22%	0.69%	2.72%	1.36%	6.21%
2022			-1.59%	-2.55%	1.21%	-6.32%	5.12%	-0.79%	-3.62%	14.25%	5.61%	-4.60%	5.21%

Features

- A multi-factor approach mitigates the risk of a particular factor being out of favour
- Provides the potential to earn the long-established value and quality return premia
- Effective investment tax management through capital gain and loss harvesting

Top Five Holdings

ALTRIA GROUP INC	5.10%
HCA HEALTHCARE INC	5.10%
ORACLE CORP	5.00%
INTL BUSINESS MACHINES	4.80%
EXXON MOBIL CORP	4.70%
Total Number of Holdings	25

Growth of \$1 Million



Investment Team



Michael Nairne
President, Chief
Investment Officer
RFP, CFP®, CFA



Garnet Anderson
Vice President, Head of
Portfolio Management
CPA, CA, CFA



Laila Ierullo
Investment Analytics
CFA, CIM®, CAIA®



James Nairne
Senior Portfolio Manager
MBA, CIM®

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Investment Strategy

The U.S. Large Cap Equity Model Portfolio seeks long-term capital growth by investing primarily in large capitalization equity securities of US companies that are demonstrating positive value and quality characteristics.

The Model Portfolio is designed to capitalize on large cap companies in the U.S. market. It also incorporates dynamic investment tax management.

Securities are selected based on an assessment of the investible universe using a rules-based, multi-factor investment approach that considers momentum, quality and other characteristics. The Manager employs sectoral exposure limits to manage risk. The maximum exposure permitted to any single issuer is 10% of the Net Asset Value of the strategy.

Manager Overview

The Model Portfolio is one of the TCI Premia Portfolio Solutions managed by Tacita Capital Inc., a portfolio management firm and Family Office focused on advanced portfolio construction for affluent Canadians.

TCI Premia Portfolio Solutions are specifically designed to enhance diversification in traditionally designed portfolios and to provide advisors with solutions that offer the opportunity for enhanced investment tax management.

Tacita Capital Inc. employs an evidenced-based investment philosophy and process that incorporates the research findings of many of the world's leading financial academics and sophisticated investment practitioners.

Calculation Method

Investment returns reflect the reinvestment of dividend and capital gain distributions. Returns are Separately Managed Account returns with no fees.

DISCLAIMER

This document is a summary of certain attributes of the strategy and is not an offer or solicitation for the purchase or sale of securities. The information contained in this document is not intended to be, nor should it be considered as, a complete description of either the securities described herein or the issuer of the securities. Under no circumstances should this document be construed as an offering memorandum. No securities commission or similar authority in Canada or the United States has in any way passed judgement upon the merits of the securities described herein nor has it reviewed this document, and any representation to the contrary is an offence. While every effort has been made to provide accurate data, no warranty is made with respect to, and no reliance should be placed on, the fairness, accuracy, completeness or timeliness of the information contained herein. Investment returns reflect the reinvestment of dividend and capital gain distributions. Past performance is not indicative of future returns. Performance returns of an investor may vary from the reported performance numbers. Portfolio dividend yield is calculated by taking the most recent declared dividend payment multiplied by the number of dividend payments typically made during the year for each holding divided by the current market value of the portfolio. This is calculated based on a snapshot in time and may change due to fluctuations in share prices, dividends actually paid and changes in holdings in the portfolio. All dollar figures are represented in CAD unless otherwise noted. Tacita Capital reserves the right to negotiate alternate fee structures.