

## Description

The Aurelion Index is an actively managed model portfolio that provides clients access to the firm's Buy-Rated equities and serves as a transparent way to track research performance. While not an investment fund open to capital, the securities included may be implemented on a per-security basis by institutional and other financially sophisticated investors at their discretion. Positions are equally weighted and rebalanced upon addition or removal.

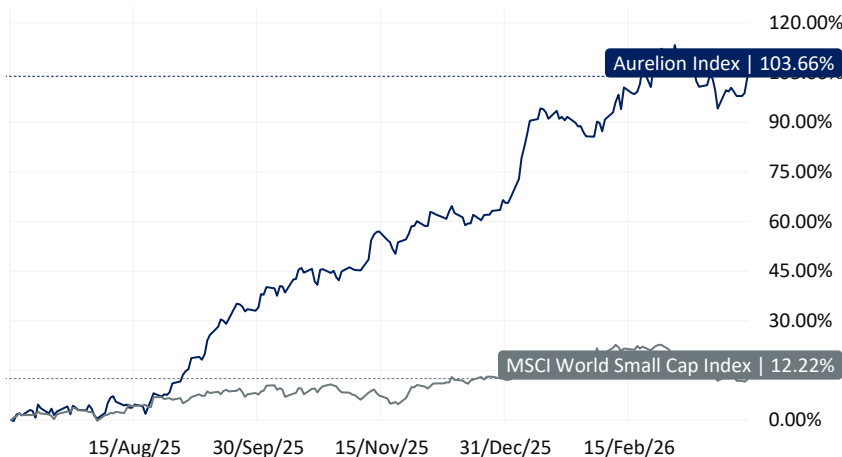
The Aurelion Index is long-only and invested in global equities across various sectors. Company selection is driven by bottom-up fundamental research, with an emphasis on direct company engagement and cash generation.

## Important Disclosures

The Aurelion Index is a model portfolio presented for performance purposes and is not open to external capital. Reported performance does not reflect fees, or trading costs and may be materially lower. Performance data may not be updated and is calculated in the local currencies of the security. Members of Aurelion Research may hold positions in, and may buy or sell, securities included in the Index at any time.

## Aurelion Index Total Return Since Inception

As of March 31, 2026



## Portfolio Managers

Léo-Pierre Trudel

Jérémie Boyer

## Facts

Launch Date	July 1, 2025
Strategy	Long-Only Equities
Type	Model Portfolio
Benchmark (USD)	MSCI World Small Cap
Target Market Cap	USD 50M to 15B
Industry	Multi-Sector
Geography	Global
Active Share	99.0%

## MSCI Sector Allocation (% of Total)

Industrials	21.7%
Health Care	16.5%
Energy	15.9%
Information Technology	15.0%
Consumer Discretionary	15.0%
Financials	8.2%
Materials	7.7%

## Statistics\* Since Inception, July 1, 2025

Beta	0.74
Daily Standard Deviation (%)	1.44
Max Drawdown (%)	8.99

\*Statistics only for 9 months period

## Gross Investment Performance (%), as of March 31, 2026

	Cumulative Total Return (%)			Calendar Year Returns (%)		Since Inception (%)
	1M	3M	6M	2026 YTD	2025 (Jul. - Dec.)	
Aurelion Index	-4.04	22.98	51.87	22.98	65.61	103.66
MSCI World Small Cap Index	-8.55	0.11	4.24	0.11	12.10	12.22
Relative Return*	4.51	22.87	47.63	22.87	53.51	91.44

## Benchmark

The MSCI World Small Cap Index is used as the primary benchmark to reflect the global investment mandate and focus on smaller companies. Relative performance is calculated as the simple arithmetic difference between the Aurelion Index and the benchmark.

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Total return figures may include estimated dividend income based on forward assumptions, which may differ from dividends actually received. The Index employs an equally weighted methodology and is rebalanced upon the addition or removal of constituents. Aurelion reserves the right to modify its research process or Index methodology at any time without notice.

The MSCI World Small Cap Index is used as the primary benchmark to reflect a global focus on smaller capitalization companies. Relative performance is calculated as the simple arithmetic difference between the Aurelion Index and the benchmark.

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