AGFiQ Overview

AGFiQ is a quantitative investment platform powered by an intellectually diverse, multi-disciplined team of investment professionals. AGFiQ offers asset management expertise in rules-based, factor-driven alternative and traditional investment strategies across a variety of risk and return objectives.

Philosophy and Approach

AGFiQ's quantitative philosophy and approach is based on the belief that outcomes can be improved by assessing and targeting the factors that drive market returns. Given this philosophy, the team's objective is to provide better risk-adjusted returns through our construction of innovative investment portfolios. A disciplined, transparent and repeatable[1] investment process guided by proprietary factor and risk models allows for intelligent and informed allocations in order to achieve investment objectives.

Our Expertise

Our expertise is in rules-based, factor-driven traditional and alternative investment solutions. The AGFiQ team manages factor-based strategies for a broad range of institutional investors, as well as acting as an Investment Advisor to a number of multi-factor ETFs and mutual funds. Within the team, there is turnkey operational expertise and the infrastructure available to manage mandates spanning across asset classes and vehicles. AGFiQ are also experienced ETF Strategists, with Managed Portfolios built on proprietary factor models and implemented across asset classes.

Investment Team

The AGFiQ investment team consists of 18 investment professionals focused on factor investing.

AGFiQ team by the numbers

200+	Years of experience	6	PhD holders[2]
10	CFA® Charterholders	13	Master degree holders

[1] Refers only to the investment selection process and not to outcomes or results.

[2] Holders in fields spanning Astrophysics, Computer Science, Finance and Economics.

Featured Strategic Beta Strategies

Strategy	Investment Objective	Portfolio Positioning	Performance Objective
AGFiQ Hedged Dividend Income	Designed to generate high current yield and capital appreciation with a risk profile similar to that of a corporate bond index. This strategy lies at the intersection of growth, income and alternatives.	U.S. Dividend Equity Alternative Income	Seeks performance results that correspond to the price and yield performance[1] of the INDXX Hedged Dividend Income Index.
AGFiQ Market Neutral Anti-Beta	Market neutral exposure to U.S. equities, providing exposure to the spread return between low and high beta stocks	U.S. Equity Market Neutral, Single Factor Equity Hedge	Seeks performance results that correspond to the price and yield performance of the Dow Jones U.S. Thematic Market Neutral Anti-Beta Index.

[1] Before fees and expenses

Managed Portfolio Strategies

Strategy	Investment Objective	Portfolio Positioning	Performance Objective
AGFiQ Core ETF Absolute Return	Absolute return strategy built with long/short and long biased single-factor ETFs as well as fixed income ETFs aiming to provide low volatility, and correlation to both equity and fixed income.	Multi-Asset Absolute Return Liquid Alternative/ Hedge Fund Objective	Cash + 4-6%
AGFiQ Hedged Equity	Risk-controlled U.S. equity exposure using a multi-factor approach and a strategic allocation to an equity hedge to manage volatility, drawdowns and manage left-tail events.	U.S. Equity Market Neutral, Single Factor Equity Hedge	Risk-Managed S&P 500 Total Return
AGFiQ Multi-Asset Income	Long-only ETF strategy that brings together diversified asset classes with an explicit yield mandate.	Multi-Asset Income	Barclays Aggregate + 2-4%

Customization Expertise

AGFiQ prides itself on client-centric discussions around strategy construction in an effort to deliver innovative solutions tailored to client objectives. Topics include, but are not limited to, factor exposures, desired tracking error, constraints, such as turnover, sector/industry, size and security, optimized risk modelling, rebalance frequency and ESG considerations.

For more information about AGFiQ, including our full suite of investment solutions for institutional investors, please visit AGFiQ.com or contact your AGF relationship manager.

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