



LEA 02	Disclosures: Mandatory	Reason for Interaction	Principle: PRI 1, 2, 3
Individual/ internal staff engagements	<p><input checked="" type="checkbox"/> To support investment decision-making in &amp; company's material ESG issues</p> <p><input checked="" type="checkbox"/> To enhance corporate transition or identify the need for additional or other capacity</p> <p><input type="checkbox"/> We do not engage via internal staff</p>	<p><input checked="" type="checkbox"/> To support investment decision-making in &amp; company's material ESG issues</p> <p><input checked="" type="checkbox"/> To enhance corporate transition or identify the need for additional or other capacity</p> <p><input type="checkbox"/> We do not engage via collaborative engagements</p> <p><input type="checkbox"/> To support investment decision-making in &amp; company's material ESG issues</p> <p><input type="checkbox"/> To enhance corporate transition or identify the need for additional or other capacity</p>	
Collaborative engagements	<p><input type="checkbox"/> To support investment decision-making in &amp; company's material ESG issues</p> <p><input type="checkbox"/> To enhance corporate transition or identify the need for additional or other capacity</p> <p><input type="checkbox"/> We do not engage via collaborative engagements</p>		
Service provider engagements	<p><input type="checkbox"/> To support investment decision-making in &amp; company's material ESG issues</p> <p><input type="checkbox"/> To enhance corporate transition or identify the need for additional or other capacity</p> <p><input type="checkbox"/> We do not engage via service providers</p>		

# RI TRANSPARENCY REPORT

## 2020

Optimum Asset Management Inc

## About this report

The PRI Reporting Framework is a key step in the journey towards building a common language and industry standard for reporting responsible investment (RI) activities. This RI Transparency Report is one of the key outputs of this Framework. Its primary objective is to enable signatory transparency on RI activities and facilitate dialogue between investors and their clients, beneficiaries and other stakeholders. A copy of this report will be publicly disclosed for all reporting signatories on the [PRI website](#), ensuring accountability of the PRI Initiative and its signatories.

This report is an export of the individual Signatory organisation's response to the PRI during the 2020 reporting cycle. It includes their responses to mandatory indicators, as well as responses to voluntary indicators the signatory has agreed to make public. The information is presented exactly as it was reported. Where an indicator offers a response option that is multiple-choice, all options that were available to the signatory to select are presented in this report. Presenting the information exactly as reported is a result of signatory feedback which suggested the PRI not summarise the information. As a result, the reports can be extensive. However, to help easily locate information, there is a **Principles index** which highlights where the information can be found and summarises the indicators that signatories complete and disclose.

## Understanding the Principles Index

The Principles Index summarises the response status for the individual indicators and modules and shows how these relate to the six [Principles for Responsible Investment](#). It can be used by stakeholders as an 'at-a-glance' summary of reported information and to identify particular themes or areas of interest.

Indicators can refer to one or more Principles. Some indicators are not specific to any Principle. These are highlighted in the 'General' column. When multiple Principles are covered across numerous indicators, in order to avoid repetition, only the main Principle covered is highlighted.

All indicators within a module are presented below. The status of indicators is shown with the following symbols:

Symbol	Status
✓	The signatory has completed all mandatory parts of this indicator
☑	The signatory has completed some parts of this indicator
🔒	This indicator was not relevant for this signatory
-	The signatory did not complete any part of this indicator
Ⓜ	The signatory has flagged this indicator for internal review

Within the table, indicators marked in blue are mandatory to complete. Indicators marked in grey are voluntary to complete.

# Principles Index

Organisational Overview				Principle						General
Indicator	Short description	Status	Disclosure	1	2	3	4	5	6	
OO TG		🔒	n/a							
OO 01	Signatory category and services	✓	Public							✓
OO 02	Headquarters and operational countries	✓	Public							✓
OO 03	Subsidiaries that are separate PRI signatories	✓	Public							✓
OO 04	Reporting year and AUM	✓	Public							✓
OO 05	Breakdown of AUM by asset class	✓	Asset mix disclosed in OO 06							✓
OO 06	How would you like to disclose your asset class mix	✓	Public							✓
OO 07	Fixed income AUM breakdown	✓	Private							✓
OO 08	Segregated mandates or pooled funds	🔒	n/a							✓
OO 09	Breakdown of AUM by market	✓	Public							✓
OO 10	Active ownership practices for listed assets	✓	Public							✓
OO 11	ESG incorporation practices for all assets	✓	Public							✓
OO 12	Modules and sections required to complete	✓	Public							✓
OO LE 01	Breakdown of listed equity investments by passive and active strategies	✓	Public							✓
OO LE 02	Reporting on strategies that are <10% of actively managed listed equities	🔒	n/a							✓
OO FI 01	Breakdown of fixed income investments by passive and active strategies	✓	Public							✓
OO FI 02	Reporting on strategies that are <10% of actively managed fixed income	🔒	n/a							✓
OO FI 03	Fixed income breakdown by market and credit quality	✓	Public							✓
OO SAM 01	Breakdown of externally managed investments by passive and active strategies	🔒	n/a							✓
OO PE 01	Breakdown of private equity investments by strategy	🔒	n/a							✓
OO PE 02	Typical level of ownership in private equity investments	🔒	n/a							✓
OO PR 01	Breakdown of property investments	🔒	n/a							✓
OO PR 02	Breakdown of property assets by management	🔒	n/a							✓
OO PR 03	Largest property types	🔒	n/a							✓
OO INF 01	Breakdown of infrastructure investments	🔒	n/a							✓
OO INF 02	Breakdown of infrastructure assets by management	🔒	n/a							✓
OO INF 03	Largest infrastructure sectors	🔒	n/a							✓
OO HF 01	Breakdown of hedge funds investments by strategies	🔒	n/a							✓
OO End	Module confirmation page	✓	-							

CCStrategy and Governance				Principle						General
Indicator	Short description	Status	Disclosure	1	2	3	4	5	6	
SG 01	RI policy and coverage	✓	Public							✓
SG 01 CC	Climate risk	✓	Private							✓
SG 02	Publicly available RI policy or guidance documents	✓	Public						✓	
SG 03	Conflicts of interest	✓	Public							✓
SG 04	Identifying incidents occurring within portfolios	✓	Private							✓
SG 05	RI goals and objectives	✓	Public							✓
SG 06	Main goals/objectives this year	✓	Private							✓
SG 07	RI roles and responsibilities	✓	Public							✓
SG 07 CC	Climate-issues roles and responsibilities	✓	Private							✓
SG 08	RI in performance management, reward and/or personal development	✓	Private							✓
SG 09	Collaborative organisations / initiatives	✓	Public				✓	✓		
SG 09.2	Assets managed by PRI signatories	🔒	n/a	✓						
SG 10	Promoting RI independently	✓	Public				✓			
SG 11	Dialogue with public policy makers or standard setters	✓	Private				✓	✓	✓	
SG 12	Role of investment consultants/fiduciary managers	✓	Public				✓			
SG 13	ESG issues in strategic asset allocation	✓	Public	✓						
SG 13 CC		🔒	n/a							✓
SG 14	Long term investment risks and opportunity	✓	Public	✓						
SG 14 CC		✓	Private							✓
SG 15	Allocation of assets to environmental and social themed areas	✓	Public	✓						
SG 16	ESG issues for internally managed assets not reported in framework	✓	Public							✓
SG 17	ESG issues for externally managed assets not reported in framework	🔒	n/a							✓
SG 18	Innovative features of approach to RI	✓	Private							✓
SG 19	Communication	✓	Public		✓				✓	
SG End	Module confirmation page	✓	-							

Direct - Listed Equity Incorporation				Principle						General
Indicator	Short description	Status	Disclosure	1	2	3	4	5	6	
LEI 01	Percentage of each incorporation strategy	✓	Public	✓						
LEI 02	Type of ESG information used in investment decision	✓	Private	✓						
LEI 03	Information from engagement and/or voting used in investment decision-making	✓	Private	✓						
LEI 04	Types of screening applied	✓	Public	✓						
LEI 05	Processes to ensure screening is based on robust analysis	✓	Public	✓						
LEI 06	Processes to ensure fund criteria are not breached	✓	Private	✓						
LEI 07	Types of sustainability thematic funds/mandates	🔒	n/a	✓						
LEI 08	Review ESG issues while researching companies/sectors	🔒	n/a	✓						
LEI 09	Processes to ensure integration is based on robust analysis	🔒	n/a	✓						
LEI 10	Aspects of analysis ESG information is integrated into	🔒	n/a	✓						
LEI 11	ESG issues in index construction	🔒	n/a	✓						
LEI 12	How ESG incorporation has influenced portfolio composition	✓	Private	✓						
LEI 13	Examples of ESG issues that affected your investment view / performance	✓	Private	✓						
LEI End	Module confirmation page	✓	-							

Direct - Listed Equity Active Ownership				Principle						General
Indicator	Short description	Status	Disclosure	1	2	3	4	5	6	
LEA 01	Description of approach to engagement	✓	Public		✓					
LEA 02	Reasoning for interaction on ESG issues	🔒	n/a	✓	✓	✓				
LEA 03	Process for identifying and prioritising engagement activities	🔒	n/a		✓					
LEA 04	Objectives for engagement activities	🔒	n/a		✓					
LEA 05	Process for identifying and prioritising collaborative engagement	🔒	n/a		✓					
LEA 06	Role in engagement process	🔒	n/a		✓		✓			
LEA 07	Share insights from engagements with internal/external managers	🔒	n/a	✓	✓					
LEA 08	Tracking number of engagements	🔒	n/a		✓					
LEA 09	Number of companies engaged with, intensity of engagement and effort	🔒	n/a		✓					
LEA 10	Engagement methods	🔒	n/a		✓					
LEA 11	Examples of ESG engagements	🔒	n/a		✓					
LEA 12	Typical approach to (proxy) voting decisions	✓	Public		✓					
LEA 13	Percentage of voting recommendations reviewed	✓	Public		✓					
LEA 14	Securities lending programme	✓	Private		✓					
LEA 15	Informing companies of the rationale of abstaining/voting against management	✓	Public		✓					
LEA 16	Informing companies of the rationale of abstaining/voting against management	✓	Public		✓					
LEA 17	Percentage of (proxy) votes cast	✓	Public		✓					
LEA 18	Proportion of ballot items that were for/against/abstentions	✓	Public		✓					
LEA 19	Proportion of ballot items that were for/against/abstentions	✓	Public		✓					
LEA 20	Shareholder resolutions	✓	Private		✓					
LEA 21	Examples of (proxy) voting activities	✓	Private		✓					
LEA End	Module confirmation page	✓	-							

Direct - Fixed Income				Principle						General
Indicator	Short description	Status	Disclosure	1	2	3	4	5	6	
FI 01	Incorporation strategies applied	✓	Public	✓						
FI 02	ESG issues and issuer research	✓	Private	✓						
FI 03	Processes to ensure analysis is robust	✓	Public	✓						
FI 04	Types of screening applied	✓	Public	✓						
FI 05	Examples of ESG factors in screening process	-	n/a	✓						
FI 06	Screening - ensuring criteria are met	✓	Public	✓						
FI 07	Thematic investing - overview	✓	Private	✓						
FI 08	Thematic investing - themed bond processes	✓	Public	✓						
FI 09	Thematic investing - assessing impact	✓	Public	✓						
FI 10	Integration overview	✓	Public	✓						
FI 11	Integration - ESG information in investment processes	✓	Public	✓						
FI 12	Integration - E,S and G issues reviewed	✓	Public	✓						
FI 13	ESG incorporation in passive funds	🔒	n/a	✓						
FI 14	Engagement overview and coverage	✓	Private		✓					
FI 15	Engagement method	✓	Private	✓	✓					
FI 16	Engagement policy disclosure	✓	Private	✓	✓					
FI 17	Financial/ESG performance	✓	Private							✓
FI 18	Examples - ESG incorporation or engagement	-	n/a	✓	✓					
FI End	Module confirmation page	✓	-							

Confidence building measures				Principle						General
Indicator	Short description	Status	Disclosure	1	2	3	4	5	6	
CM1 01	Assurance, verification, or review	✓	Public							✓
CM1 02	Assurance of last year`s PRI data	✓	Public							✓
CM1 03	Other confidence building measures	✓	Public							✓
CM1 04	Assurance of this year`s PRI data	✓	Public							✓
CM1 05	External assurance	🔒	n/a							✓
CM1 06	Assurance or internal audit	🔒	n/a							✓
CM1 07	Internal verification	✓	Public							✓
CM1 01 End	Module confirmation page	✓	-							



# Optimum Asset Management Inc

## Reported Information

### Public version

### Organisational Overview

## PRI disclaimer

This document presents information reported directly by signatories. This information has not been audited by the PRI Secretariat or any other party acting on their behalf. While this information is believed to be reliable, no representations or warranties are made as to the accuracy of the information presented, and no responsibility or liability can be accepted for any error or omission.

## Basic information

OO 01

Mandatory

Public

Gateway/Peering

General

OO 01.1

Select the services and funds you offer

Select the services and funds you offer	% of asset under management (AUM) in ranges
Fund management	<input type="radio"/> 0% <input type="radio"/> <10% <input type="radio"/> 10-50% <input checked="" type="radio"/> >50%
Fund of funds, manager of managers, sub-advised products	<input checked="" type="radio"/> 0% <input type="radio"/> <10% <input type="radio"/> 10-50% <input type="radio"/> >50%
Other	<input checked="" type="radio"/> 0% <input type="radio"/> <10% <input type="radio"/> 10-50% <input type="radio"/> >50%
Total 100%	

Further options (may be selected in addition to the above)

- Hedge funds
- Fund of hedge funds

OO 02

Mandatory

Public

Peering

General

OO 02.1

Select the location of your organisation's headquarters.

Canada

OO 02.2

Indicate the number of countries in which you have offices (including your headquarters).

- 1
- 2-5
- 6-10
- >10

**OO 02.3** Indicate the approximate number of staff in your organisation in full-time equivalents (FTE).

FTE

38

**OO 03**

**Mandatory**

**Public**

**Descriptive**

**General**

**OO 03.1** Indicate whether you have subsidiaries within your organisation that are also PRI signatories in their own right.

Yes

No

**OO 04**

**Mandatory**

**Public**

**Gateway/Peering**

**General**

**OO 04.1** Indicate the year end date for your reporting year.

31/12/2019

**OO 04.2** Indicate your total AUM at the end of your reporting year.

Include the AUM of subsidiaries, but exclude advisory/execution only assets, and exclude the assets of your PRI signatory subsidiaries that you have chosen not to report on in OO 03.2

	trillions	billions	millions	thousands	hundreds
Total AUM		6	012	000	000
Currency	CAD				
Assets in USD		4	521	297	325

Not applicable as we are in the fund-raising process

**OO 04.4** Indicate the assets which are subject to an execution and/or advisory approach. Provide this figure based on the end of your reporting year

Not applicable as we do not have any assets under execution and/or advisory approach

OO 06.1	Select how you would like to disclose your asset class mix.
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- as percentage breakdown
- as broad ranges

	Internally managed (%)	Externally managed (%)
Listed equity	<10%	0
Fixed income	>50%	0
Private equity	0	0
Property	0	0
Infrastructure	0	0
Commodities	0	0
Hedge funds	0	0
Fund of hedge funds	0	0
Forestry	0	0

Farmland	0	0
Inclusive finance	0	0
Cash	0	0
Money market instruments	<10%	0
Other (1), specify	<10%	0
Other (2), specify	0	0

Other (1) specified

Private Debt

**OO 06.2** Publish asset class mix as per attached image [Optional].

**OO 06.3** Indicate whether your organisation has any off-balance sheet assets [Optional].

- Yes
- No

**OO 06.5** Indicate whether your organisation uses fiduciary managers.

- Yes, we use a fiduciary manager and our response to OO 5.1 is reflective of their management of our assets.
- No, we do not use fiduciary managers.

**OO 09** **Mandatory** **Public** **Peering** **General**

**OO 09.1** Indicate the breakdown of your organisation's AUM by market.

Developed Markets

100

Emerging Markets

0

Frontier Markets

0

Other Markets

0

Total 100%

100%

**Asset class implementation gateway indicators**

<b>OO 10</b>	<b>Mandatory</b>	<b>Public</b>	<b>Gateway</b>	<b>General</b>
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**OO 10.1** Select the active ownership activities your organisation implemented in the reporting year.

Listed equity – engagement

- We engage with companies on ESG factors via our staff, collaborations or service providers.
- We do not engage directly and do not require external managers to engage with companies on ESG factors.

**OO 10.2** Indicate why you do not engage and do not require external managers to engage.

Optimum Asset Management does not engage directly and does not require external managers to engage with companies on ESG factors, but we participate passively to road shows and conference calls.

Listed equity – voting

- We cast our (proxy) votes directly or via dedicated voting providers
- We do not cast our (proxy) votes directly and do not require external managers to vote on our behalf

Fixed income SSA – engagement

- We engage with SSA bond issuers on ESG factors via our staff, collaborations or service providers.
- We do not engage directly and do not require external managers to engage with SSA bond issuers on ESG factors. Please explain why you do not.

Fixed income Corporate (financial) – engagement

- We engage with companies on ESG factors via our staff, collaborations or service providers.
- We do not engage directly and do not require external managers to engage with companies on ESG factors. Please explain why you do not.

Fixed income Corporate (non-financial) – engagement

- We engage with companies on ESG factors via our staff, collaborations or service providers.
- We do not engage directly and do not require external managers to engage with companies on ESG factors. Please explain why you do not.

<b>OO 11</b>	<b>Mandatory</b>	<b>Public</b>	<b>Gateway</b>	<b>General</b>
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**OO 11.1**

Select the internally managed asset classes in which you addressed ESG incorporation into your investment decisions and/or your active ownership practices (during the reporting year).

## Listed equity

- We address ESG incorporation.
- We do not do ESG incorporation.

## Fixed income - SSA

- We address ESG incorporation.
- We do not do ESG incorporation.

## Fixed income - corporate (financial)

- We address ESG incorporation.
- We do not do ESG incorporation.

## Fixed income - corporate (non-financial)

- We address ESG incorporation.
- We do not do ESG incorporation.

## Money market instruments

- We address ESG incorporation.
- We do not do ESG incorporation.

## Other (1)

- We address ESG incorporation.
- We do not do ESG incorporation.

## `Other (1)` [as defined in OO 05]

## Private Debt

**OO 12****Mandatory****Public****Gateway****General****OO 12.1**

Below are all applicable modules or sections you may report on. Those which are mandatory to report (asset classes representing 10% or more of your AUM) are already ticked and read-only. Those which are voluntary to report on can be opted into by ticking the box.

## Core modules

- Organisational Overview
- Strategy and Governance

RI implementation directly or via service providers

Direct - Listed Equity incorporation

Listed Equity incorporation

Direct - Listed Equity active ownership

(Proxy) voting

Direct - Fixed Income

- Fixed income - SSA
- Fixed income - Corporate (financial)
- Fixed income - Corporate (non-financial)

Closing module

Closing module

Peering questions

OO LE 01	Mandatory to Report Voluntary to Disclose	Public	Gateway	General
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OO LE 01.1	Provide a breakdown of your internally managed listed equities by passive, active - quantitative (quant), active - fundamental and active - other strategies.
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Percentage of internally managed listed equities

0	Passive
0	Active - quantitative (quant)
100	Active - fundamental and active - other
100%	Total



OO FI 01	Mandatory to Report Voluntary to Disclose	Public	Gateway	General
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OO FI 01.1	Provide a breakdown of your internally managed fixed income securities by active and passive strategies
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<p><b>Corporate (non-financial)</b></p>	<table border="1"> <tr> <td data-bbox="496 1404 619 1464"> </td> <td data-bbox="619 1404 1474 1464"> <p>Passive</p> </td> </tr> <tr> <td data-bbox="496 1476 619 1500"> <p>0</p> </td> <td></td> </tr> <tr> <td data-bbox="496 1545 619 1606"> </td> <td data-bbox="619 1545 1474 1606"> <p>Active - quantitative (quant)</p> </td> </tr> <tr> <td data-bbox="496 1617 619 1641"> <p>0</p> </td> <td></td> </tr> <tr> <td data-bbox="496 1686 619 1747"> </td> <td data-bbox="619 1686 1474 1747"> <p>Active - fundamental and active - other</p> </td> </tr> <tr> <td data-bbox="496 1758 619 1783"> <p>100</p> </td> <td></td> </tr> <tr> <td data-bbox="496 1827 619 1888"> </td> <td data-bbox="619 1827 1474 1888"> <p>Total</p> </td> </tr> <tr> <td data-bbox="496 1899 619 1924"> <p>100%</p> </td> <td></td> </tr> </table>		<p>Passive</p>	<p>0</p>			<p>Active - quantitative (quant)</p>	<p>0</p>			<p>Active - fundamental and active - other</p>	<p>100</p>			<p>Total</p>	<p>100%</p>	
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	<p>Active - fundamental and active - other</p>																
<p>100</p>																	
	<p>Total</p>																
<p>100%</p>																	

Update: this indicator has changed from "Mandatory to report, voluntary to disclose" to "Mandatory". **Your response to this indicator will be published in the Public Transparency Report.** This change is to enable improved analysis and peering.

**OO FI 03.1** Indicate the approximate (+/- 5%) breakdown of your SSA investments, by developed markets and emerging markets.

SSA	Developed markets	100
	Emerging markets	0
	Total	100%

**OO FI 03.2** Indicate the approximate (+/- 5%) breakdown of your corporate and securitised investments by investment grade or high-yield securities.

Type	Investment grade (+/- 5%)	High-yield (+/- 5%)	Total internally managed
Corporate (financial)	<input checked="" type="radio"/> >50% <input type="radio"/> 10-50% <input type="radio"/> <10% <input type="radio"/> 0%	<input type="radio"/> >50% <input type="radio"/> 10-50% <input type="radio"/> <10% <input checked="" type="radio"/> 0%	<b>100%</b>
Corporate (non-financial)	<input checked="" type="radio"/> >50% <input type="radio"/> 10-50% <input type="radio"/> <10% <input type="radio"/> 0%	<input type="radio"/> >50% <input type="radio"/> 10-50% <input checked="" type="radio"/> <10% <input type="radio"/> 0%	<b>100%</b>

If you are invested in private debt and reporting on ratings is not relevant for you, please indicate below

OO FI 03.2 is not applicable as our internally managed fixed income assets are invested only in private debt.

# Optimum Asset Management Inc

## Reported Information

### Public version

### Strategy and Governance

## PRI disclaimer

This document presents information reported directly by signatories. This information has not been audited by the PRI Secretariat or any other party acting on their behalf. While this information is believed to be reliable, no representations or warranties are made as to the accuracy of the information presented, and no responsibility or liability can be accepted for any error or omission.

## Investment policy

SG 01

Mandatory

Public

Core Assessed

General

**New selection options have been added to this indicator. Please review your prefilled responses carefully.**

SG 01.1

Indicate if you have an investment policy that covers your responsible investment approach.

Yes

SG 01.2

Indicate the components/types and coverage of your policy.

Select all that apply

Policy components/types	Coverage by AUM
<input checked="" type="checkbox"/> Policy setting out your overall approach <input checked="" type="checkbox"/> Formalised guidelines on environmental factors <input checked="" type="checkbox"/> Formalised guidelines on social factors <input checked="" type="checkbox"/> Formalised guidelines on corporate governance factors <input checked="" type="checkbox"/> Fiduciary (or equivalent) duties <input checked="" type="checkbox"/> Asset class-specific RI guidelines <input checked="" type="checkbox"/> Sector specific RI guidelines <input checked="" type="checkbox"/> Screening / exclusions policy <input type="checkbox"/> Engagement policy <input checked="" type="checkbox"/> (Proxy) voting policy <input type="checkbox"/> Other, specify (1) <input type="checkbox"/> Other, specify(2)	<input type="radio"/> Applicable policies cover all AUM <input checked="" type="radio"/> Applicable policies cover a majority of AUM <input type="radio"/> Applicable policies cover a minority of AUM

**SG 01.3**

Indicate if the investment policy covers any of the following

- Your organisation's definition of ESG and/or responsible investment and it's relation to investments
- Your investment objectives that take ESG factors/real economy influence into account
- Time horizon of your investment
- Governance structure of organisational ESG responsibilities
- ESG incorporation approaches
- Active ownership approaches
- Reporting
- Climate change
- Understanding and incorporating client / beneficiary sustainability preferences
- Other RI considerations, specify (1)
- Other RI considerations, specify (2)

**SG 01.4**

Describe your organisation's investment principles and overall investment strategy, interpretation of fiduciary (or equivalent) duties, and how they consider ESG factors and real economy impact.

Optimum Asset Management is actively committed to maximizing its clients' long-term returns while protecting their capital. To do so, we apply a high-tech, disciplined management approach based on thorough analysis of securities and issuers, well-defined risk management and sound investment selection. ESG factors are considered in the overall investment strategy.

The passive approach includes:

- Exclusion Strategy, with Sector and Norm-based Exclusion Mechanisms
- Inclusion Strategy, with Best-in-class and ESG Factors Integration Mechanism

The active approach is based on an engagement strategy, which includes:

- Social Dialogue Mechanism
- Shareholder Resolution Mechanism
- Proxy Voting Mechanism
- Divestment Mechanism

The ESG Committee is in charge of integrating nonfinancial matters related to environmental, social and governance (ESG) factors into the asset management process. As for fixed income investments, the United Nations 17 Sustainable Development Goals (SDGs) are analyzed.

In addition, Optimum Asset Management has established a stringent Code of Ethics and Conduct that places client interests first and to which all employees must adhere. Adherence to the Code is confirmed annually regardless of employees' activities and duties.

Lastly, the Proxy Voting Policy considers ESG factors and real economy impact which has a direct impact on the management of listed equity strategies.

SG 01.5

Provide a brief description of the key elements, any variations or exceptions to your investment policy that covers your responsible investment approach. [Optional]

Optimum Asset Management (OAM) adopted its Responsible Investment Policy in May 2019. The policy covers our principles and approach to responsible investment, as well as application and accountability. The policy has an impact on internally managed strategies. Its purpose is to define a framework for and formalize our approach to responsible investment. It specifies that OAM has made a commitment to responsible investment by incorporating environmental, social and governance factors into its investment management process.

OAM's preferred approach to responsible investment is based on the following considerations: shareholder engagement, incorporation of ESG criteria into investment analysis and decision-making processes, and exclusion of specific securities.

Optimum Asset Management is actively committed to maximizing its clients' long-term returns while protecting their capital. To do so, we apply a high-tech, disciplined management approach based on thorough analysis of securities and issuers, well-defined risk management and sound investment selection.

The passive approach includes:

- Exclusion Strategy, with Sector and Norm-based Exclusion Mechanisms
- Inclusion Strategy, with Best-in-class and ESG Factors Integration Mechanism

The active approach is based on an engagement strategy, which includes:

- Social Dialogue Mechanism
- Shareholder Resolution Mechanism
- Proxy Voting Mechanism
- Divestment Mechanism

ESG factors are considered in the overall investment strategy, as are other factors. The ESG Committee is in charge of integrating nonfinancial matters related to environmental, social and governance (ESG) factors into the asset management process. As for fixed income investments, the United Nations 17 Sustainable Development Goals (SDGs) set by the United Nations are analyzed.

In addition, Optimum Asset Management has established a stringent Code of Ethics and Conduct that places client interests first and to which all employees must adhere. Adherence to the Code is confirmed annually regardless of employees' activities and duties.

Furthermore, ESG scores are integrated in our technological front-office system. The quotes are provided by Groupe Investissement Responsable (GIR). This ESG consulting firm provides scores for issuers. Our technology is designed to leverage ESG factors in our quantitative analyses, allowing our management strategies to adhere to responsible investment principles.

GIR is hired to support our investment team and provides Optimum Asset Management with E, S, G and ESG scores for corporate issuers. The scores are compared to each portfolio's benchmark and reviewed by the ESG Committee to ensure better understanding of the data provided. With regards to actively managed portfolios, the United Nations 17 Sustainable Development Goals (SDGs) were integrated, and are now followed.

Lastly, the Proxy Voting Policy (adopted in 2012) considers ESG factors and real economy impact and has a direct impact on the management of listed equity strategies. We use GIR as a proxy-voting entity on behalf of Optimum Asset Management's portfolio managers. As for Canadian equity portfolios, we measure and track their carbon footprint, in order to improve ESG incorporation into our investment decision-making processes.

Optimum Asset Management's investment policy applies to all portfolios. This policy does not apply to investments in exchange-traded funds (ETFs).

No

SG 02

Mandatory

Public

Core Assessed

PRI 6

**New selection options have been added to this indicator. Please review your prefilled responses carefully.**

SG 02.1

Indicate which of your investment policy documents (if any) are publicly available. Provide a URL and an attachment of the document.

Policy setting out your overall approach

URL/Attachment

URL

URL

[https://www.optimumgestion.com/documents/31951/0/OGP\\_ResponsableInvestmentPolicy\\_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb](https://www.optimumgestion.com/documents/31951/0/OGP_ResponsableInvestmentPolicy_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb)

Attachment (will be made public)

Attachment

[File 1:Responsible Investment Policy.pdf](#)

[File 2:Politique D'Investissement Responsable.pdf](#)

Formalised guidelines on environmental factors

URL/Attachment

URL

URL

[https://www.optimumgestion.com/documents/31951/0/OGP\\_ResponsableInvestmentPolicy\\_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb](https://www.optimumgestion.com/documents/31951/0/OGP_ResponsableInvestmentPolicy_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb)

Attachment (will be made public)

Attachment

[File 1:Responsible Investment Policy.pdf](#)

[File 2:Politique D'Investissement Responsable.pdf](#)

Formalised guidelines on social factors

URL/Attachment

URL

URL

[https://www.optimumgestion.com/documents/31951/0/OGP\\_ResponsableInvestmentPolicy\\_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb](https://www.optimumgestion.com/documents/31951/0/OGP_ResponsableInvestmentPolicy_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb)

Attachment (will be made public)



Attachment

[File 1:Responsible Investment Policy.pdf](#)

[File 2:Politique D'Investissement Responsable.pdf](#)

Formalised guidelines on corporate governance factors

URL/Attachment

URL

URL

[https://www.optimumgestion.com/documents/31951/0/OGP\\_ResponsableInvestmentPolicy\\_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb](https://www.optimumgestion.com/documents/31951/0/OGP_ResponsableInvestmentPolicy_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb)

Attachment (will be made public)

Attachment

[File 1:Responsible Investment Policy.pdf](#)

[File 2:Politique D'Investissement Responsable.pdf](#)

Fiduciary (or equivalent) duties

URL/Attachment

URL

URL

[https://www.optimumgestion.com/documents/31951/0/OGP\\_ResponsableInvestmentPolicy\\_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb](https://www.optimumgestion.com/documents/31951/0/OGP_ResponsableInvestmentPolicy_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb)

Attachment (will be made public)

Attachment

[File 1:Responsible Investment Policy.pdf](#)

[File 2:Politique D'Investissement Responsable.pdf](#)

Asset class-specific RI guidelines

Sector specific RI guidelines

URL/Attachment

URL

URL

[https://www.optimumgestion.com/documents/31951/0/OGP\\_ResponsableInvestmentPolicy\\_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb](https://www.optimumgestion.com/documents/31951/0/OGP_ResponsableInvestmentPolicy_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb)

Attachment (will be made public)

Attachment

[File 1:Responsible Investment Policy.pdf](#)

[File 2:Politique D'Investissement Responsable.pdf](#)

Screening / exclusions policy

URL/Attachment

URL

URL

[https://www.optimumgestion.com/documents/31951/0/OGP\\_ResponsableInvestmentPolicy\\_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb](https://www.optimumgestion.com/documents/31951/0/OGP_ResponsableInvestmentPolicy_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb)

Attachment (will be made public)

Attachment

[File 1:Responsible Investment Policy.pdf](#)

[File 2:Politique D'Investissement Responsable.pdf](#)

(Proxy) voting policy

URL/Attachment

URL

URL

<https://www.optimumgestion.com/documents/31951/0/Politique+d%27exercice+des+droits+de+vote+%281%29.pdf/686ace6e-eac2-4c34-55b3-ef6420b4265e>

Attachment (will be made public)

Attachment

[File 1: Voting Rights Policy.pdf](#)

We do not publicly disclose our investment policy documents

**SG 02.2** Indicate if any of your investment policy components are publicly available. Provide URL and an attachment of the document.

Your organisation's definition of ESG and/or responsible investment and it's relation to investments

URL/Attachment

URL

URL

[https://www.optimumgestion.com/documents/31951/0/OGP\\_ResponsibleInvestmentPolicy\\_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb](https://www.optimumgestion.com/documents/31951/0/OGP_ResponsibleInvestmentPolicy_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb)

Attachment

File Attachment

[ResponsibleInvestment Policy.pdf \[1007KB\]](#)

Your investment objectives that take ESG factors/real economy influence into account

URL/Attachment

URL

URL

[https://www.optimumgestion.com/documents/31951/0/OGP\\_ResponsibleInvestmentPolicy\\_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb](https://www.optimumgestion.com/documents/31951/0/OGP_ResponsibleInvestmentPolicy_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb)

Attachment

File Attachment

[ResponsibleInvestment Policy.pdf \[1007KB\]](#)

ESG incorporation approaches

URL/Attachment

URL

URL

[https://www.optimumgestion.com/documents/31951/0/OGP\\_ResponsableInvestmentPolicy\\_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb](https://www.optimumgestion.com/documents/31951/0/OGP_ResponsableInvestmentPolicy_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb)

Attachment

File Attachment

[ResponsibleInvestment Policy.pdf \[1007KB\]](#)

Active ownership approaches

URL/Attachment

URL

URL

[https://www.optimumgestion.com/documents/31951/0/OGP\\_ResponsableInvestmentPolicy\\_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb](https://www.optimumgestion.com/documents/31951/0/OGP_ResponsableInvestmentPolicy_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb)

Attachment

File Attachment

[ResponsibleInvestment Policy.pdf \[1007KB\]](#)

Reporting

URL/Attachment

URL

URL

[https://www.optimumgestion.com/documents/31951/0/OGP\\_ResponsableInvestmentPolicy\\_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb](https://www.optimumgestion.com/documents/31951/0/OGP_ResponsableInvestmentPolicy_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb)

Attachment

File Attachment

[ResponsibleInvestment Policy.pdf \[1007KB\]](#)

Climate change

URL/Attachment

URL

URL

[https://www.optimumgestion.com/documents/31951/0/OGP\\_ResponsibleInvestmentPolicy\\_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb](https://www.optimumgestion.com/documents/31951/0/OGP_ResponsibleInvestmentPolicy_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb)

Attachment

File Attachment

[ResponsibleInvestment Policy.pdf \[1007KB\]](#)

Understanding and incorporating client / beneficiary sustainability preferences

URL/Attachment

URL

URL

[https://www.optimumgestion.com/documents/31951/0/OGP\\_ResponsibleInvestmentPolicy\\_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb](https://www.optimumgestion.com/documents/31951/0/OGP_ResponsibleInvestmentPolicy_20190516.pdf/931bac86-0b5e-f63c-0ef3-0c39cca931eb)

Attachment

File Attachment

[ResponsibleInvestment Policy.pdf \[1007KB\]](#)

We do not publicly disclose any investment policy components

SG 03	Mandatory	Public	Core Assessed	General
-------	-----------	--------	---------------	---------

SG 03.1	Indicate if your organisation has a policy on managing potential conflicts of interest in the investment process.
---------	---

Yes

SG 03.2	Describe your policy on managing potential conflicts of interest in the investment process.
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Optimum Asset Management takes reasonable measures to detect all significant existing conflicts of interest or those that it reasonably expects to see occur between its employees and clients. With its internal policies and procedures, Optimum Asset Management ensures it is able to identify existing conflicts of interest and prevent those that may occur.

Measures have been taken to avoid and to monitor conflicts that could cause prejudice to its clients or to the financial markets.

Optimum Asset Management complies with stringent legislative and regulatory rules set by the Autorité des marchés financiers (AMF), as well as other rules to further protect its clients' interests and has established a stringent Code of Ethics and Conduct to which all employees must adhere.

In addition, Optimum Asset Management has specific policies and procedures in place with regard to, among others, execution of orders, personal transactions, segregation of duties, remuneration and record keeping.

No

## Objectives and strategies

SG 05	Mandatory	Public	Gateway/Core Assessed	General
-------	-----------	--------	-----------------------	---------

**SG 05.1** Indicate if and how frequently your organisation sets and reviews objectives for its responsible investment activities.

- Quarterly or more frequently
- Biannually
- Annually
- Less frequently than annually
- Ad-hoc basis
- It is not set/reviewed

**SG 05.2** Additional information. [Optional]

Every year, the Senior Management team holds a strategic planning meeting, in which the firm's objectives, including ESG responsible investment activities, are discussed.

Optimum Asset Management has a monthly ESG Committee meeting. The ESG Committee is responsible for applying the Responsible Investment Policy. This Committee is in charge of integrating nonfinancial matters related to environmental, social and governance (ESG) factors into the asset management process. Optimum Asset Management is of the view that such factors can maximize the risk-return relationship while having a positive societal impact.

Analysis of ESG scores and carbon footprint for pooled funds are presented by the ESG Committee. The Committee establishes a list of prohibited issuers and a watchlist, based on ESG scores and in-house analysis.

## Governance and human resources

SG 07	Mandatory	Public	Core Assessed	General
-------	-----------	--------	---------------	---------

**SG 07.1** Indicate the internal and/or external roles used by your organisation, and indicate for each whether they have oversight and/or implementation responsibilities for responsible investment.

## Roles

- Board members or trustees
  - Oversight/accountability for responsible investment
  - Implementation of responsible investment
  - No oversight/accountability or implementation responsibility for responsible investment
- Internal Roles (triggers other options)

## Select from the below internal roles

- Chief Executive Officer (CEO), Chief Investment Officer (CIO), Chief Operating Officer (COO), Investment Committee
  - Oversight/accountability for responsible investment
  - Implementation of responsible investment
  - No oversight/accountability or implementation responsibility for responsible investment
- Other Chief-level staff or head of department, specify
- Portfolio managers
  - Oversight/accountability for responsible investment
  - Implementation of responsible investment
  - No oversight/accountability or implementation responsibility for responsible investment
- Investment analysts
  - Oversight/accountability for responsible investment
  - Implementation of responsible investment
  - No oversight/accountability or implementation responsibility for responsible investment
- Dedicated responsible investment staff
- Investor relations
  - Oversight/accountability for responsible investment
  - Implementation of responsible investment
  - No oversight/accountability or implementation responsibility for responsible investment
- Other role, specify (1)
- Other role, specify (2)
- External managers or service providers
  - Oversight/accountability for responsible investment
  - Implementation of responsible investment
  - No oversight/accountability or implementation responsibility for responsible investment

### SG 07.3

Indicate the number of dedicated responsible investment staff your organisation has.

Number

0

SG 07.4

Additional information. [Optional]

Optimum Asset Management has an ESG Committee in place, headed by our Chief Investment Officer. The ESG Committee is responsible for applying the Responsible Investment Policy. This Committee is in charge of integrating nonfinancial matters related to environmental, social and governance (ESG) factors into the asset management process. Optimum Asset Management is of the view that such factors can maximize the risk-return relationship while having a positive societal impact.

One of our analysts has responsible investment responsibilities and reviews the ESG scores of the companies in the portfolio. The portfolio managers then use the information provided for sector- and company allocation.

## Promoting responsible investment

SG 09

Mandatory

Public

Core Assessed

PRI 4,5

SG 09.1

Select the collaborative organisation and/or initiatives of which your organisation is a member or in which it participated during the reporting year, and the role you played.

### Select all that apply

- Principles for Responsible Investment

Your organisation's role in the initiative during the reporting period (see definitions)

- Basic
- Moderate
- Advanced
- Asian Corporate Governance Association
- Australian Council of Superannuation Investors
- AVCA: Sustainability Committee
- France Invest – La Commission ESG
- BVCA – Responsible Investment Advisory Board
- CDP Climate Change
- CDP Forests
- CDP Water
- CFA Institute Centre for Financial Market Integrity



Your organisation's role in the initiative during the reporting period (see definitions)

- Basic
- Moderate
- Advanced
- Climate Action 100+
- Code for Responsible Investment in SA (CRISA)
- Council of Institutional Investors (CII)
- Eumedion
- Extractive Industries Transparency Initiative (EITI)
- ESG Research Australia
- Invest Europe Responsible Investment Roundtable
- Global Investors Governance Network (GIGN)
- Global Impact Investing Network (GIIN)
- Global Real Estate Sustainability Benchmark (GRESB)
- Green Bond Principles
- HKVCA: ESG Committee
- Institutional Investors Group on Climate Change (IIGCC)
- Interfaith Center on Corporate Responsibility (ICCR)
- International Corporate Governance Network (ICGN)
- Investor Group on Climate Change, Australia/New Zealand (IGCC)
- International Integrated Reporting Council (IIRC)
- Investor Network on Climate Risk (INCR)/CERES
- Local Authority Pension Fund Forum
- Principles for Financial Action in the 21st Century
- Principles for Sustainable Insurance
- Regional or National Social Investment Forums (e.g. UKSIF, Eurosif, ASRIA, RIAA), specify
- Responsible Finance Principles in Inclusive Finance
- Shareholder Association for Research and Education (Share)
- United Nations Environmental Program Finance Initiative (UNEP FI)
- United Nations Global Compact
- Other collaborative organisation/initiative, specify  
Quebec Network of UN PRI Signatories

Your organisation's role in the initiative during the reporting year (see definitions)

- Basic
- Moderate
- Advanced
- Other collaborative organisation/initiative, specify  
ARASQ (Quebec Retirement Employee Benefits and Pension Association)

Your organisation's role in the initiative during the reporting year (see definitions)

- Basic
- Moderate
- Advanced

Other collaborative organisation/initiative, specify

RRSE (Quebec based Business Social Responsibility Association)

Your organisation's role in the initiative during the reporting year (see definitions)

- Basic
- Moderate
- Advanced

Other collaborative organisation/initiative, specify

SG 10	Mandatory	Public	Core Assessed	PRI 4
-------	-----------	--------	---------------	-------

**SG 10.1** Indicate if your organisation promotes responsible investment, independently of collaborative initiatives.

Yes

**SG 10.2** Indicate the actions your organisation has taken to promote responsible investment independently of collaborative initiatives. Provide a description of your role in contributing to the objectives of the selected action and the typical frequency of your participation/contribution.

Provided or supported education or training programmes (this includes peer to peer RI support) Your education or training may be for clients, investment managers, actuaries, broker/dealers, investment consultants, legal advisers etc.)

Description

Our employees regularly take part in responsible investment activities, such as attending seminars and conferences held by ARASQ - Quebec Retirement Employee Benefits and Pension Association and CFA Montréal. Milla Craig, founder and president of Millani, a consulting firm that provides advisory services on the integration of ESG principles, was a guest speaker at our an annual conference attended by the great majority of our private and institutional clients. Ms. Craig presented the concepts of responsible investment to our clients at the conference in September 2019. As for more formal training, one of our portfolio managers is enrolled in the Sustainable Investment Certification Program at Concordia University.

#### Frequency of contribution

- Quarterly or more frequently
- Biannually
- Annually
- Less frequently than annually
- Ad hoc
- Other

Provided financial support for academic or industry research on responsible investment

#### Description

We provided financial support for industry research on responsible investment to RRSE. RRSE is a group of religious communities, organizations and individuals, and is a signatory to the Principles for Responsible Investment (UNPRI), as well as a founding member of the shareholder engagement firm ÆQUO. Its aim is to promote corporate social responsibility through shareholder engagement. The means used to achieve this goal are: - member training and information; - discussion and collaboration with organizations having the same goals.

#### Frequency of contribution

- Quarterly or more frequently
- Biannually
- Annually
- Less frequently than annually
- Ad hoc
- Other

Provided input and/or collaborated with academia on RI related work

Encouraged better transparency and disclosure of responsible investment practices across the investment industry

#### Description

For fixed income portfolios (around 90 % of our AUM), along with Optimum Asset Management's results, clients receive the ESG rating of their portfolios compared with their benchmark indexes, as well as the weighting of the bonds that comply with the United Nations 17 Sustainable Development Goals (SDGs). In addition, the 2019 Annual Report for Optimum Asset Management Pooled Funds includes a section on our responsible investment approach.

#### Frequency of contribution

- Quarterly or more frequently
- Biannually
- Annually
- Less frequently than annually
- Ad hoc
- Other

Spoke publicly at events and conferences to promote responsible investment

#### Description

Our Chief Investment Officer, Fixed Income was a speaker at ARASQ Conference.

#### Frequency of contribution

- Quarterly or more frequently
- Biannually
- Annually
- Less frequently than annually
- Ad hoc
- Other

Wrote and published in-house research papers on responsible investment

#### Description

We published a dedicated responsible investment section in our Financial Outlook newsletter provided to all clients.

#### Frequency of contribution

- Quarterly or more frequently
- Biannually
- Annually
- Less frequently than annually
- Ad hoc
- Other

Encouraged the adoption of the PRI

Responded to RI related consultations by non-governmental organisations (OECD, FSB etc.)

Wrote and published articles on responsible investment in the media

A member of PRI advisory committees/ working groups, specify

#### Description

Optimum Asset Management is a member of UN PRI Quebec.

Frequency of contribution

- Quarterly or more frequently
  - Biannually
  - Annually
  - Less frequently than annually
  - Ad hoc
  - Other
- On the Board of, or officially advising, other RI organisations (e.g. local SIFs)
- Other, specify

specify description

A Social Report is added to the Optimum Pooled Funds Annual Report.

Description

A Social Report is added to the Optimum Pooled Funds Annual Report and promotes RI initiatives and ESG factors analysis performed during the year.

Frequency of contribution

- Quarterly or more frequently
  - Biannually
  - Annually
  - Less frequently than annually
  - Ad hoc
  - Other
- No

Outsourcing to fiduciary managers and investment consultants

SG 12	Mandatory	Public	Core Assessed	PRI 4
-------	-----------	--------	---------------	-------

New selection options have been added to this indicator. Please review your prefilled responses carefully.

SG 12.1 Indicate whether your organisation uses investment consultants.

- Yes, we use investment consultants

**SG 12.4**

Indicate whether you use investment consultants for any the following services. Describe the responsible investment components of these services.

- Custodial services
- Investment policy development
- Strategic asset allocation
- Investment research

Describe how responsible investment is incorporated

Optimum Asset Management has selected the services of a firm specialized in Responsible Investment, namely the Groupe Investissement Responsable (GIR). GIR is a Canadian leader in the area of extra-financial strategic advisory services. GIR rates all Canadian bond issuers in terms of ESG factors. This rating is used by our Credit Committee in the analysis and selection of approved issuers to be included in our portfolios.

- Other, specify (1)

Describe how responsible investment is incorporated

Optimum Asset Management has selected the services of a firm specialized in Responsible Investment, namely the Groupe Investissement Responsable (GIR). GIR is a Canadian leader in the area of extra-financial strategic advisory services. We use GIR as a proxy-voting entity on behalf of Optimum Asset Management portfolio managers.

- Other, specify (2)
  - Other, specify (3)
  - None of the above
- No, we do not use investment consultants.

## ESG issues in asset allocation

**SG 13****Mandatory****Public****Descriptive****PRI 1****SG 13.1**

Indicate whether the organisation carries out scenario analysis and/or modelling, and if it does, provide a description of the scenario analysis (by asset class, sector, strategic asset allocation, etc.).

- Yes, in order to assess future ESG factors

Describe

Our internal real-time computer system provides ESG data for client portfolios in the form of a matrix. Each corporate security is assigned an ESG rating. We calculate an ESG rating by sector and by portfolio. Our portfolio construction integrates ESG ratings. These ratings are then compared with the benchmark.

- Yes, in order to assess future climate-related risks and opportunities
- No, our organisation does not currently carry out scenario analysis and/or modelling

**SG 13.2**

Indicate if your organisation considers ESG issues in strategic asset allocation and/or allocation of assets between sectors or geographic markets.

**We do the following**

- Allocation between asset classes
- Determining fixed income duration
- Allocation of assets between geographic markets
- Sector weightings
- Other, specify
- We do not consider ESG issues in strategic asset allocation

<b>SG 14</b>	<b>Mandatory to Report Voluntary to Disclose</b>	<b>Public</b>	<b>Additional Assessed</b>	<b>PRI 1</b>
--------------	--	---------------	----------------------------	--------------

**SG 14.1** Some investment risks and opportunities arise as a result of long term trends. Indicate which of the following are considered.

- Changing demographics
- Climate change
- Resource scarcity
- Technological developments
- Other, specify(1)
- Other, specify(2)
- None of the above

**SG 14.2** Indicate which of the following activities you have undertaken to respond to climate change risk and opportunity

- Established a climate change sensitive or climate change integrated asset allocation strategy
- Targeted low carbon or climate resilient investments

Specify the AUM invested in low carbon and climate resilient portfolios, funds, strategies or asset classes.

	trillions	billions	millions	thousands	hundreds
Total AUM			300	000	000
Currency	CAD				
Assets in USD			225	613	639

Specify the framework or taxonomy used.

Optimum Asset Management measures the carbon footprint of its Canadian equity portfolios only. It should be noted that companies that derive more than 25% of their earnings from coal-fired power plants are automatically excluded from the portfolios in equity and bonds.

Research is in progress to make this information available for the bond portfolios in the near future.

- Phase out your investments in your fossil fuel holdings
- Reduced portfolio exposure to emissions intensive or fossil fuel holdings
- Used emissions data or analysis to inform investment decision making
- Sought climate change integration by companies
- Sought climate supportive policy from governments
- Other, specify
- None of the above

<b>SG 14.3</b>	Indicate which of the following tools the organisation uses to manage climate-related risks and opportunities.
----------------	--

- Scenario analysis
- Disclosures on emissions risks to clients/trustees/management/beneficiaries
- Climate-related targets
- Encouraging internal and/or external portfolio managers to monitor emissions risks
- Emissions-risk monitoring and reporting are formalised into contracts when appointing managers
- Weighted average carbon intensity
- Carbon footprint (scope 1 and 2)
- Portfolio carbon footprint
- Total carbon emissions
- Carbon intensity
- Exposure to carbon-related assets
- Other emissions metrics
- Other, specify
- None of the above

<b>SG 15</b>	<b>Mandatory to Report Voluntary to Disclose</b>	<b>Public</b>	<b>Descriptive</b>	<b>PRI 1</b>
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<b>SG 15.1</b>	Indicate if your organisation allocates assets to, or manages, funds based on specific environmental and social themed areas.
----------------	---

- Yes
- No

<b>Asset class implementation not reported in other modules</b>				
---	--	--	--	--

<b>SG 16</b>	<b>Mandatory</b>	<b>Public</b>	<b>Descriptive</b>	<b>General</b>
--------------	------------------	---------------	--------------------	----------------

<b>SG 16.1</b>	Describe how you address ESG issues for internally managed assets for which a specific PRI asset class module has yet to be developed or for which you are not required to report because your assets are below the minimum threshold.
----------------	--



Asset Class	Describe what processes are in place and the outputs or outcomes achieved
Money market instruments	Same Responsible Investment Policy and investment process as bonds applies to Money Market Instruments
Other (1) [as defined in Organisational Overview module]	A thorough analysis is performed by portfolio managers on private debt funds.

## Communication

SG 19	Mandatory	Public	Core Assessed	PRI 2, 6
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<b>SG 19.1</b>	Indicate whether your organisation typically discloses asset class specific information proactively. Select the frequency of the disclosure to clients/beneficiaries and the public, and provide a URL to the public information.
----------------	---

### Listed equity - Incorporation

#### Do you disclose?

- We do not proactively disclose it to the public and/or clients/beneficiaries
- We disclose to clients/beneficiaries only.
- We disclose it publicly

<b>Disclosure to clients/beneficiaries</b>													
	<table border="1"> <tr> <td></td> <td>Disclosure to clients/beneficiaries</td> </tr> <tr> <td><input checked="" type="radio"/></td> <td>Broad approach to ESG incorporation</td> </tr> <tr> <td><input type="radio"/></td> <td>Detailed explanation of ESG incorporation strategy used</td> </tr> </table>		Disclosure to clients/beneficiaries	<input checked="" type="radio"/>	Broad approach to ESG incorporation	<input type="radio"/>	Detailed explanation of ESG incorporation strategy used						
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<input checked="" type="radio"/>	Broad approach to ESG incorporation												
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	<table border="1"> <tr> <td></td> <td>Frequency</td> </tr> <tr> <td><input type="checkbox"/></td> <td>Quarterly or more frequently</td> </tr> <tr> <td><input type="checkbox"/></td> <td>Biannually</td> </tr> <tr> <td><input checked="" type="checkbox"/></td> <td>Annually</td> </tr> <tr> <td><input type="checkbox"/></td> <td>Less frequently than annually</td> </tr> <tr> <td><input type="checkbox"/></td> <td>Ad-hoc/when requested</td> </tr> </table>		Frequency	<input type="checkbox"/>	Quarterly or more frequently	<input type="checkbox"/>	Biannually	<input checked="" type="checkbox"/>	Annually	<input type="checkbox"/>	Less frequently than annually	<input type="checkbox"/>	Ad-hoc/when requested
	Frequency												
<input type="checkbox"/>	Quarterly or more frequently												
<input type="checkbox"/>	Biannually												
<input checked="" type="checkbox"/>	Annually												
<input type="checkbox"/>	Less frequently than annually												
<input type="checkbox"/>	Ad-hoc/when requested												

Listed equity – (Proxy) Voting

Do you disclose?

- We do not disclose to either clients/beneficiaries or the public.
- We disclose to clients/beneficiaries only.
- We disclose to the public

<b>Disclosure to clients/beneficiaries</b>	
	<p>Disclosure to clients/beneficiaries</p> <ul style="list-style-type: none"><li><input checked="" type="radio"/> Disclose all voting decisions</li><li><input type="radio"/> Disclose some voting decisions</li><li><input type="radio"/> Only disclose abstentions and votes against management</li></ul>
	<p>Frequency</p> <ul style="list-style-type: none"><li><input type="checkbox"/> Quarterly or more frequently</li><li><input type="checkbox"/> Biannually</li><li><input checked="" type="checkbox"/> Annually</li><li><input type="checkbox"/> Less frequently than annually</li><li><input type="checkbox"/> Ad hoc/when requested</li></ul>

Fixed income

Do you disclose?

- We do not disclose to either clients/beneficiaries or the public.
- We disclose to clients/beneficiaries only.
- We disclose to the public

<b>Disclosure to clients/beneficiaries</b>	
	<p><b>Disclosure to clients/beneficiaries</b></p> <p><input type="radio"/> Broad approach to RI incorporation</p> <p><input checked="" type="radio"/> Detailed explanation of RI incorporation strategy used</p>
	<p><b>Frequency</b></p> <p><input type="checkbox"/> Quarterly</p> <p><input type="checkbox"/> Biannually</p> <p><input checked="" type="checkbox"/> Annually</p> <p><input type="checkbox"/> Less frequently than annually</p> <p><input type="checkbox"/> Ad hoc/when requested</p>

# Optimum Asset Management Inc

## Reported Information

Public version

Direct - Listed Equity Incorporation

## PRI disclaimer

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## ESG incorporation in actively managed listed equities

### Implementation processes

LEI 01	Mandatory	Public	Gateway	PRI 1
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LEI 01.1	Indicate which ESG incorporation strategy and/or combination of strategies you apply to your actively managed listed equities; and the breakdown of your actively managed listed equities by strategy or combination of strategies.
----------	---

#### ESG incorporation strategy (select all that apply)

- Screening alone (i.e., not combined with any other strategies)

Percentage of active listed equity to which the strategy is applied — you may estimate +/- 5%	<table border="1" style="width: 100%;"> <tr> <td style="width: 10%;"></td> <td style="width: 90%; text-align: center;">%</td> </tr> <tr> <td style="width: 10%;"></td> <td style="width: 90%; text-align: center;">100</td> </tr> </table>		%		100
	%				
	100				

- Thematic alone (i.e., not combined with any other strategies)
- Integration alone (i.e., not combined with any other strategies)
- Screening and integration strategies
- Thematic and integration strategies
- Screening and thematic strategies
- All three strategies combined
- We do not apply incorporation strategies

	Total actively managed listed equities
--	--

100%

LEI 01.2	Describe your organisation's approach to ESG incorporation and the reasons for choosing the particular strategy/strategies.
----------	---

Optimum Asset Management uses where we have vowed to exclude sectors/companies with specific revenue generation from our investment portfolios.

Along with the industry, OAM takes part in making issuers aware of ESG factors and distances itself from certain industries by expressly excluding the following from its portfolios:

- Coal: Companies that obtain more than 25% of their revenues from coal-fired power plants. Moreover, any such company must have demonstrated that it has reduced its greenhouse gas (GHG) emissions in recent years and that it plans to continue to do so;
- Tobacco: Companies that obtain more than 10% of their revenues from the manufacture of tobacco products;
- Weapons: Any company involved in the manufacture and sale of antipersonnel mines, cluster munitions or biological or chemical weapons in contravention of international humanitarian law.

We use positive screening where we select companies with better greenhouse gas emissions. We calculate greenhouse gas emissions for every company and we compare the portfolio with the index.

LEI 01.3

If assets are managed using a combination of ESG incorporation strategies, briefly describe how these combinations are used. [Optional]

ESG integration is used on all companies that are analyzed. An annual review of the percentage of revenue generated by the companies in flagged sectors gives us the necessary information to use our screening strategy. The information found in the screening is added to the ESG integration. We expressly exclude the following from its portfolios:

- Coal: Companies that obtain more than 25% of their revenues from coal-fired power plants. Moreover, any such company must have demonstrated that it has reduced its greenhouse gas (GHG) emissions in recent years and that it plans to continue to do so;
- Tobacco: Companies that obtain more than 10% of their revenues from the manufacture of tobacco products;
- Weapons: Any company involved in the manufacture and sale of antipersonnel mines, cluster munitions or biological or chemical weapons in contravention of international humanitarian law.

In addition, when selecting equities, we integrate good governance and low leverage aspects to our screening criteria.

### (A) Implementation: Screening

LEI 04

Mandatory

Public

Descriptive

PRI 1

LEI 04.1

Indicate and describe the type of screening you apply to your internally managed active listed equities.

#### Type of screening

Negative/exclusionary screening

#### Screened by

Product

Activity

Sector

Country/geographic region

Environmental and social practices and performance

Corporate governance

#### Description

The Optimum Canadian Equity strategy screens several factors, including ESG factors, to better manage active listed equities. Non-financial responsible-investment considerations are among the criteria used to select securities for the portfolio. OAM therefore uses external consultant services to assess the risks related to ESG factors.

The application of these factors varies from one sector of activity to another and will change over time.

Along with the industry, OAM takes part in making issuers aware of ESG factors and distances itself from certain industries by expressly excluding the following from its portfolios:

- Coal: Companies that obtain more than 25% of their revenues from coal-fired power plants. Moreover, any such company must have demonstrated that it has reduced its greenhouse gas (GHG) emissions in recent years and that it plans to continue to do so;
- Tobacco: Companies that obtain more than 10% of their revenues from the manufacture of tobacco products;
- Weapons: Any company involved in the manufacture and sale of antipersonnel mines, cluster munitions or biological or chemical weapons in contravention of international humanitarian law.

Positive/best-in-class screening

**Screened by**

- Product
- Activity
- Sector
- Country/geographic region
- Environmental and social practices and performance
- Corporate governance

Description
-------------

The Optimum Canadian Equity strategy screens several factors, including governance factors, to better manage active listed equities. Non-financial responsible-investment considerations are among the criteria used to select securities for the portfolio.

Optimum Asset Management measures the carbon footprint of its Canadian equity portfolios and compares the result with the index in order to remain systematically better.

Norms-based screening

<b>LEI 04.2</b>	Describe how you notify clients and/or beneficiaries when changes are made to your screening criteria.
-----------------	--

Any significant change in the screening criteria is discussed at client meetings.

<b>LEI 05</b>	<b>Mandatory</b>	<b>Public</b>	<b>Core Assessed</b>	<b>PRI 1</b>
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**LEI 05.1**

Indicate which processes your organisation uses to ensure ESG screening is based on robust analysis.

- Comprehensive ESG research is undertaken or sourced to determine companies' activities and products.
- Companies are given the opportunity by you or your research provider to review ESG research on them and correct inaccuracies.
- External research and data used to identify companies to be excluded/included is subject to internal audit by ESG/RI staff, the internal audit function or similar.
- Third-party ESG ratings are updated regularly to ensure that portfolio holdings comply with fund policies.
- Trading platforms blocking / restricting flagged securities on the black list.
- A committee, body or similar with representatives independent of the individuals who conduct company research reviews some or all screening decisions.
- A periodic review of internal research is carried out.
- Review and evaluation of external research providers.
- Other; specify  
**ESG Committee reviews watch list and prohibited list of securities updated**
- None of the above

**LEI 05.4**

Indicate how frequently you review internal research that builds your ESG screens.

- Quarterly or more frequently
- Bi-Annually
- Annually
- Less frequently than annually



# Optimum Asset Management Inc

## Reported Information

### Public version

### Direct - Listed Equity Active Ownership

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## Overview

LEA 01

Mandatory

Public

Core Assessed

PRI 2

**New selection options have been added to this indicator. Please review your prefilled responses carefully.**

LEA 01.1

Indicate whether your organisation has an active ownership policy (includes engagement and/or voting).

Yes

LEA 01.2

Attach or provide a URL to your active ownership policy.

Attachment provided:

URL provided:

URL

<https://www.optimumgestion.com/documents/31951/0/Politique+d%27exercice+des+droits+de+vote+%281%29.pdf/686ace6e-eac2-4c34-55b3-ef6420b4265e>

LEA 01.3

Indicate what your active engagement policy covers:

General approach to Active Ownership

- Conflicts of interest
- Alignment with national stewardship code requirements
- Assets/funds covered by active ownership policy
- Expectations and objectives
- Engagement approach
- (Proxy) voting approach

## Voting

- ESG issues
  - Prioritisation and scope of voting activities
  - Methods of voting
  - Transparency of voting activities
  - Regional voting practice approaches
  - Filing or co-filing resolutions
  - Company dialogue pre/post-vote
  - Decision-making processes
  - Securities lending processes
  - Other; (specify)
  - Other
  - None of the above
- No

**LEA 01.4** Do you outsource any of your active ownership activities to service providers?

- Yes

**LEA 01.5**

Where active ownership activities are conducted by service providers, indicate whether your active ownership policy covers any of the following:

- Outline of service provider's role in implementing your organisation's active ownership policy
  - Description of considerations included in service provider selection and agreements
  - Identification of key ESG frameworks which service providers must follow
  - Outline of information sharing requirements of service providers
  - Description of service provider monitoring processes
  - Other; (specify)
  - None of the above
- No

## (Proxy) voting and shareholder resolutions

**LEA 12**

**Mandatory**

**Public**

**Descriptive**

**PRI 2**

**LEA 12.1**

Indicate how you typically make your (proxy) voting decisions.

**Approach**

- We use our own research or voting team and make voting decisions without the use of service providers.
- We hire service providers who make voting recommendations and/or provide research that we use to guide our voting decisions.
- We hire service providers who make voting decisions on our behalf, except in some pre-defined scenarios where we review and make voting decisions.

**Based on**

- The service-provider voting policy we sign off on
- Our own voting policy
- Our clients` requests or policies
- Other (explain)
- We hire service providers who make voting decisions on our behalf.

**LEA 12.2** Provide an overview of how you ensure that your agreed-upon voting policy is adhered to, giving details of your approach when exceptions to the policy are made.

Optimum Asset Management works with the Groupe Investissement Responsable Inc. (GIR), which is based in Montreal, Quebec. GIR is a Canadian leader in the area of extra-financial strategic advisory services. When executing proxy voting on our behalf, GIR applies our Voting Rights Policy guidelines that were established in 2012. Every year, we review how the agreed-upon voting policy is adhered to by checking all votes casted on our behalf.

**LEA 12.3** Additional information.[Optional]

At Optimum Asset Management, the board of directors established a Voting Rights Policy in 2012 taking into consideration Environmental, Social, and Governance (ESG) principles within the overall investment process. Therefore, Optimum Asset Management contributes to the improvement of prospective company management in order to facilitate the long-term profitability of their activities.

This Policy enables us to maintain our integrity and reputation, which is the foundation of our relationship with our clients, investment partners, the community, and government bodies. In this regard, Optimum Asset Management, its managers and employees adhere to rigorous and demanding ethical and deontological standards. Generic principles of responsible investing and sustainable development are among these standards.

Optimum Asset Management works with the Groupe Investissement Responsable Inc. (GIR), which is based in Montreal, Quebec. GIR is a Canadian leader in the area of extra-financial strategic advisory services. When executing proxy voting on our behalf, GIR applies our Voting Rights Policy guidelines that were established in 2012.

<b>LEA 13</b>	<b>Mandatory</b>	<b>Public</b>	<b>Additional Assessed</b>	<b>PRI 2</b>
---------------	------------------	---------------	----------------------------	--------------

**LEA 13.1** Of the voting recommendations that your service provider made in the reporting year, indicate the percentage that was reviewed by your organisation, giving the reasons.

**Percentage of voting recommendations your organisation reviewed**

- 100-75%,
- 74-50%,
- 49-25%,
- 24-1%
- None

**Reasons for review**

- Specific environmental and/or social issues
- Votes concerning significant holdings
- Votes against management and/or abstentions
- Conflicts of interest
- Corporate action, such as M&As, disposals, etc.
- Votes concerning companies with which we have an active engagement
- Client requests
- Ad-hoc oversight of service provider
- Shareholder resolutions
- Share blocked securities
- Other (explain)

other description

Not applicable, no special client requests

<b>LEA 15</b>	<b>Mandatory</b>	<b>Public</b>	<b>Descriptive</b>	<b>PRI 2</b>
---------------	------------------	---------------	--------------------	--------------

**LEA 15.1** Indicate the proportion of votes participated in within the reporting year in which where you or the service providers acting on your behalf raised concerns with companies ahead of voting.

- 100%
- 99-75%
- 74-50%
- 49-25%
- 24-1%
- Neither we nor our service provider(s) raise concerns with companies ahead of voting

<b>LEA 16</b>	<b>Mandatory</b>	<b>Public</b>	<b>Core Assessed</b>	<b>PRI 2</b>
---------------	------------------	---------------	----------------------	--------------

<b>LEA 16.1</b>	Indicate the proportion of votes where you, and/or the service provider(s) acting on your behalf, communicated the rationale to companies for abstaining or voting against management recommendations. Indicate this as a percentage out of all eligible votes.
-----------------	---

- 100%
- 99-75%
- 74-50%
- 49-25%
- 24-1%
- We do not communicate the rationale to companies
- Not applicable because we and/or our service providers did not abstain or vote against management recommendations

<b>LEA 17</b>	<b>Mandatory</b>	<b>Public</b>	<b>Core Assessed</b>	<b>PRI 2</b>
---------------	------------------	---------------	----------------------	--------------

<b>LEA 17.1</b>	For listed equities in which you or your service provider have the mandate to issue (proxy) voting instructions, indicate the percentage of votes cast during the reporting year.
-----------------	---

- We do track or collect this information

	Votes cast (to the nearest 1%)
--	--------------------------------

	%
--	---

100

	Specify the basis on which this percentage is calculated
--	--




- Of the total number of ballot items on which you could have issued instructions
- Of the total number of company meetings at which you could have voted
- Of the total value of your listed equity holdings on which you could have voted
- We do not track or collect this information

<b>LEA 18</b>	<b>Voluntary</b>	<b>Public</b>	<b>Additional Assessed</b>	<b>PRI 2</b>
---------------	------------------	---------------	----------------------------	--------------

<b>LEA 18.1</b>	Indicate whether you track the voting instructions that you or your service provider on your behalf have issued.
-----------------	--

- Yes, we track this information

<b>LEA 18.2</b>	Of the voting instructions that you and/or third parties on your behalf have issued, indicate the proportion of ballot items that were:
-----------------	---

Voting instructions	Breakdown as percentage of votes cast
For (supporting) management recommendations	 68
Against (opposing) management recommendations	 5
Abstentions	 27

100%

No, we do not track this information

**LEA 18.3** In cases where your organisation voted against management recommendations, indicate the percentage of companies which you have engaged.

<b>LEA 19</b>	<b>Mandatory</b>	<b>Public</b>	<b>Core Assessed</b>	<b>PRI 2</b>
---------------	------------------	---------------	----------------------	--------------

**LEA 19.1** Indicate whether your organisation has a formal escalation strategy following unsuccessful voting.

- Yes
- No

# Optimum Asset Management Inc

## Reported Information

Public version

Direct - Fixed Income

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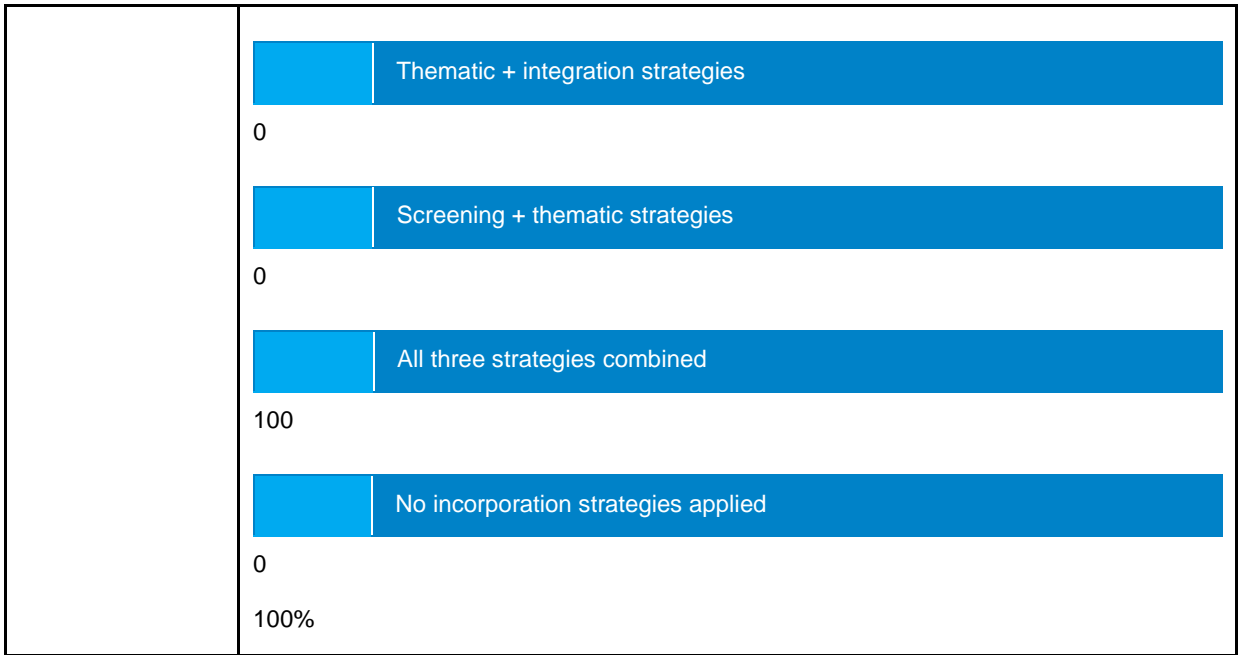


## ESG incorporation in actively managed fixed income

### Implementation processes

FI 01	Mandatory	Public	Gateway	PRI 1
FI 01.1	Indicate (1) Which ESG incorporation strategy and/or combination of strategies you apply to your actively managed fixed income investments; and (2) The proportion (+/- 5%) of your total actively managed fixed income investments each strategy applies to.			

SSA	<table border="1"> <thead> <tr> <th>Strategy</th> <th>Percentage</th> </tr> </thead> <tbody> <tr> <td>Screening alone</td> <td>0</td> </tr> <tr> <td>Thematic alone</td> <td>0</td> </tr> <tr> <td>Integration alone</td> <td>0</td> </tr> <tr> <td>Screening + integration strategies</td> <td>0</td> </tr> <tr> <td>Thematic + integration strategies</td> <td>0</td> </tr> <tr> <td>Screening + thematic strategies</td> <td>0</td> </tr> <tr> <td>All three strategies combined</td> <td>100</td> </tr> <tr> <td>No incorporation strategies applied</td> <td>0</td> </tr> <tr> <td><b>Total</b></td> <td><b>100%</b></td> </tr> </tbody> </table>	Strategy	Percentage	Screening alone	0	Thematic alone	0	Integration alone	0	Screening + integration strategies	0	Thematic + integration strategies	0	Screening + thematic strategies	0	All three strategies combined	100	No incorporation strategies applied	0	<b>Total</b>	<b>100%</b>
Strategy	Percentage																				
Screening alone	0																				
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Screening + thematic strategies	0																				
All three strategies combined	100																				
No incorporation strategies applied	0																				
<b>Total</b>	<b>100%</b>																				
Corporate (financial)	<table border="1"> <thead> <tr> <th>Strategy</th> <th>Percentage</th> </tr> </thead> <tbody> <tr> <td>Screening alone</td> <td>0</td> </tr> <tr> <td>Thematic alone</td> <td>0</td> </tr> <tr> <td>Integration alone</td> <td>0</td> </tr> <tr> <td>Screening + integration strategies</td> <td>0</td> </tr> </tbody> </table>	Strategy	Percentage	Screening alone	0	Thematic alone	0	Integration alone	0	Screening + integration strategies	0										
Strategy	Percentage																				
Screening alone	0																				
Thematic alone	0																				
Integration alone	0																				
Screening + integration strategies	0																				



Corporate (non-financial)	Screening alone	0
	Thematic alone	0
	Integration alone	0
	Screening + integration strategies	0
	Thematic + integration strategies	0
	Screening + thematic strategies	0
	All three strategies combined	100
	No incorporation strategies applied	0
	100%	

**FI 01.2** Describe your reasons for choosing a particular ESG incorporation strategy and how combinations of strategies are used.

Screening: negative/exclusion of companies with 25 % of revenues from coal power plants, 10 % of revenues from tobacco and weapons, antipersonnel mines, biological or chemical weapons in contravention of international humanitarian law.

Thematic: to integrate positive impact to the portfolios. When risk\return is aligned with our clients' objectives and investments policies, we invest in bonds that are aligned with 17 Sustainable Development Goals set by the United Nations.

Integration: ESG scores, on a scale of 0 to 10, for Canadian corporate issuers from external providers, Groupe Investissement Responsable. Each security has an Environmental, social, Governance and an ESG rating with detailed analysis of ESG characteristics. The ratings below 3 are reviewed in-house. Our internal real-time front-office system provides ESG data by client portfolios. It provides a rating per issuer, sector and overall. Those ratings are compared with the benchmark.

We use a combination of those 3 strategies to optimized because we tough it was best way attain OGP's and our client's responsible investment objectives. We discard investment that are not aligned with our values with our screening, we aimed at having positive impact with our thematic investments and we invest in issuers with best practices through ESG integration.

<b>FI 01.3</b>	Additional information [Optional].
----------------	------------------------------------

Optimum Asset Management is of the view that responsible investment leads to better long-term results, which is in line with our investment values and philosophy. Our managers seek companies with long-term profitability and as a result, they manage financial and non-financial risks proactively. The intention is to make a constructive contribution to the success, sound governance and reputational risk management of companies with the view of optimizing their financial performance and the preservation of investors' capital.

Optimum Asset Management wants the companies which it invests in for its clients to behave as good corporate citizens in the environments where they operate, namely to act responsibly and to take part in the economic and social life of their communities.

Our philosophy of excellence prompted us to mandate Groupe Investissement Responsable (GIR) to conduct a comprehensive review of our processes and to prepare an audit report on responsible investment practices. The audit also allows us to compare our practices with industry best practices. GIR confirmed that it obtained the necessary information to produce the certificate, and its report concludes that:

- Optimum Asset Management has put in place all the practices necessary to meet its responsible investment commitments;
- Optimum Asset Management's initiative is based on a hybrid approach that is both comprehensive and product-specific; it combines systematic incorporation of ESG risks with the production of internal ratings, normative and sectoral exclusions, and mechanisms for dialogue and active management of voting rights; and
- Optimum Asset Management is engaged in a process of continuous improvement for its responsible investment practices in order to exceed its commitments.

<b>FI 03</b>	<b>Mandatory</b>	<b>Public</b>	<b>Additional Assessed</b>	<b>PRI 1</b>
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<b>FI 03.1</b>	Indicate how you ensure that your ESG research process is robust:
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- Comprehensive ESG research is undertaken internally to determine companies' activities; and products and/or services
- Issuers are given the opportunity by you or your research provider to review ESG research on them and correct inaccuracies
- Issuer information and/or ESG ratings are updated regularly to ensure ESG research is accurate
- Internal audits and regular reviews of ESG research are undertaken in a systematic way.
- A materiality/sustainability framework is created and regularly updated that includes all the key ESG risks and opportunities for each sector/country.
- Other, specify

	specify description
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- Issuers' real-time ESG ratings in our front office system are compared with the corresponding benchmark
- None of the above

**FI 03.2** Describe how your ESG information or analysis is shared among your investment team.

- ESG information is held within a centralised database and is accessible to all investment staff
- ESG information is displayed on front office research platforms
- ESG information is a standard item on all individual issuer summaries, research notes, ‘tear sheets’, or similar documents
- Investment staff are required to discuss ESG information on issuers as a standard item during investment committee meetings
- Records capture how ESG information and research was incorporated into investment decisions
- Other, specify  
 Issuers’ real-time ESG ratings in our front office system are compared with the corresponding benchmark
- None of the above

**(A) Implementation: Screening**

<b>FI 04</b>	<b>Mandatory</b>	<b>Public</b>	<b>Gateway</b>	<b>PRI 1</b>
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**FI 04.1** Indicate the type of screening you conduct.

Select all that apply

	<b>SSA</b>	<b>Corporate (financial)</b>	<b>Corporate (non-financial)</b>	
Negative/exclusionary screening	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
Positive/best-in-class screening	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
Norms-based screening	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	

**FI 04.2** Describe your approach to screening for internally managed active fixed income

We have retained the services of Groupe Investissement Responsable (GIR) to provide an ESG rating for corporate issuers on the basis of four scores: environmental, social, governance and overall ESG. The weightings and justifications are detailed. The scores range from 0 to 10, with 10 being the highest score. The weighting of environmental, social and governance factors is defined by the issuer's sector of activity. For example, the environmental weighting, at 45%, is greater in the energy sector, whereas the social weighting, at 50%, is greater in the health care sector. We compare ratings of our portfolios with their benchmarks.

Our policy includes the following exclusions:

**Coal:** Companies that derive more than 25% of their income from coal-fired power plants. In addition, the Company must have demonstrated that in recent years it has reduced its Greenhouse Gas (GHG) emissions and plans to continue in this direction.

**Tobacco:** Businesses that derive more than 10% of their revenues from the manufacture of tobacco products.

**Weapons:** Any company involved in the manufacture and sale of anti-personnel mines, cluster munitions and biological or chemical weapons that contravenes the rules of International Humanitarian Law (IHL). Our ESG Committee reviews the prohibited and watch-list securities.

<b>FI 04.3</b>	Additional information. [Optional]
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Optimum Asset Management is of the view that responsible investment leads to better long-term results, which is in line with our investment values and philosophy. Our managers seek companies with long-term profitability and as a result, they manage financial and non-financial risks proactively. The intention is to make a constructive contribution to the success, sound governance and reputational risk management of companies with the view of optimizing their financial performance and the preservation of investors' capital.

Optimum Asset Management wants the companies which it invests in for its clients to behave as good corporate citizens in the environments where they operate, namely to act responsibly and to take part in the economic and social life of their communities.

Optimum Asset Management (OAM) has a formal internal policy concerning ESG factors, namely its Responsible Investment Policy. The policy has an impact on internally managed strategies.

Our ESG Committee, chaired by the Chief Investment Officer, Fixed Income, meets on a regular basis to review our practices and to conduct an internal analysis of securities rated below 3 by GIR. This internal committee is also responsible for drawing up a list of prohibited securities and watch-list securities. As already stated, the OAM investment teams exclude certain securities.

<b>FI 06</b>	<b>Mandatory</b>	<b>Public</b>	<b>Core Assessed</b>	<b>PRI 1</b>
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<b>FI 06.1</b>	Indicate which systems your organisation has to ensure that fund screening criteria are not breached in fixed income investments.
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Type of screening	Checks
<b>Negative/exclusionary screening</b>	<input checked="" type="checkbox"/> Analysis is performed to ensure that issuers meet screening criteria <input checked="" type="checkbox"/> We ensure that data used for the screening criteria is updated at least once a year. <input type="checkbox"/> Automated IT systems prevent our portfolio managers from investing in excluded issuers or bonds that do not meet screening criteria <input type="checkbox"/> Audits of fund holdings are undertaken yearly by internal audit or compliance functions <input checked="" type="checkbox"/> Other, specify <div style="background-color: #0070C0; color: white; padding: 2px;">other description</div> <p>Watchlist and prohibited issuers list.</p> <input type="checkbox"/> None of the above
<b>Positive/best-in-class screening</b>	<input checked="" type="checkbox"/> Analysis is performed to ensure that issuers meet screening criteria <input checked="" type="checkbox"/> We ensure that data used for the screening criteria is updated at least once a year. <input type="checkbox"/> Automated IT systems prevent our portfolio managers from investing in excluded issuers or bonds that do not meet screening criteria <input type="checkbox"/> Audits of fund holdings are undertaken yearly by internal audit or compliance functions <input checked="" type="checkbox"/> Other, specify <div style="background-color: #0070C0; color: white; padding: 2px;">other description</div> <p>Front-office system integrates ESG ratings</p> <input type="checkbox"/> None of the above

## (B) Implementation: Thematic

FI 08	Mandatory	Public	Core Assessed	PRI 1
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FI 08.1	Indicate whether you encourage transparency and disclosure relating to the issuance of themed bonds as per the Green Bonds Principles, Social Bond Principles, or Sustainability Bond Guidelines..
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- We require that themed bond proceeds are only allocated to environmentally or socially beneficial projects
- We require the issuer (or 3rd party assurer) to demonstrate a process which determines the eligibility of projects to which themed bond proceeds are allocated
- We require issuers to demonstrate a systematic and transparent process of disbursing themed bond proceeds to eligible projects until all funds are allocated
- We require issuers to report at least once per year on the projects to which proceeds have been allocated including a description of those projects
- Other, specify
- None of the above



<b>FI 08.2</b>	Describe the actions you take when issuers do not disburse bond proceeds as described in the offering documents.
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As of today, it has not occurred that proceeds were not disbursed as described. We carefully choose the bonds and projects we invest in. If it was the case, we would engage dialogue with the issuer to have explanations and seek resolutions. As a last resort, we would disinvest or no longer list the investment as impact investing.

<b>FI 09</b>	<b>Mandatory</b>	<b>Public</b>	<b>Additional Assessed</b>	<b>PRI 1</b>
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<b>FI 09.1</b>	Indicate how you assess the environmental or social impact of your thematic investments.
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- We require issuers to report at least once per year on specific environmental or social impacts resulting from our themed investments
- We ensure independent audits are conducted on the environmental or social impact of our investments
- We have a proprietary system to measure environmental and social impact
- We measure the impact of our themed bond investments on specific ESG factors such as carbon emissions or human rights
- Other, specify
- None of the above

<b>FI 09.2</b>	Additional information. [Optional]
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For our impact investing, we look at Green bond framework; their second opinion report and annual reporting on their achievements.

## (C) Implementation: Integration

<b>FI 10</b>	<b>Mandatory</b>	<b>Public</b>	<b>Descriptive</b>	<b>PRI 1</b>
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<b>FI 10.1</b>	Describe your approach to integrating ESG into traditional financial analysis.
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In its operations, Optimum Asset Management applies three common practices associated with ESG factors to ensure that its investment strategies are always in line with responsible investment:

- Incorporation of ESG factors into our management services: We work closely with Groupe Investissement Responsable for this purpose. GIR is a Canadian leader in the management of proxy voting rights and ESG research.
- Use of our technology tools with ESG factors: Our technology tools are developed to leverage ESG factors in our quantitative analyses to ensure that our management strategies comply with the principles for responsible investment.
- Selection of value-added securities based on ESG factors: We target companies that, through their responsible practices, have a positive social and environmental impact that enhances their earnings and share prices.

In bond management, the members of the Credit Committee use the following criteria when selecting eligible bond issuers for all our portfolios:

- Altman ratio: A ratio that determines a company's probability of default over the next two years;
- Credit rating: A rating provided by major rating agencies;

- ESG rating: A rating established by Groupe Investissement Responsable for each Canadian issuer to cover environmental, social and governance aspects;
- Merton model: A model used to assess the value of a bond relative to the valuation according to the capital structure.

We incorporate environmental, social and governance (ESG) principles into our security-selection process by including the external research of Groupe Investissement Responsable in our investment universe. This ESG rating is subject to an exhaustive review by internal bond analysts. GIR conducts an exhaustive analysis of the ESG factors of each Canadian issuer and assigns them a rating on a scale of 0 to 10, with 10 being the highest rating. Any company with a rating below 3 is reviewed more closely to ensure that certain aspects have not been overlooked or that the company is taking steps to improve its situation.

Our internal real-time computer system provides ESG data for client portfolios in the form of a matrix. Each security is assigned an E rating, an S rating and a G rating, as well as an overall ESG rating. The weighting of environmental, social and governance factors is defined by the issuer's sector of activity. For example, the environmental weighting, at 45%, is greater in the energy sector, whereas the social weighting, at 50%, is greater in the health care sector. The ratings of securities in the same sector are aggregated. The sector weightings are determined in this way, and then an overall rating for the portfolio is provided and compared with the benchmark.

We integrate environmental, social and governance (ESG) principles into our bond selection process.

Our ESG Committee, chaired by the Chief Investment Officer, Fixed Income, meets on a regular basis to review our practices and to conduct an internal analysis of securities rated below 3 by GIR. This internal committee is responsible for drawing up a list of prohibited securities and securities on watchlist.

## FI 10.2

Describe how your ESG integration approach is adapted to each of the different types of fixed income you invest in.

### SSA

Our approach integrates ESG into traditional financial analysis of Canadian federal, provincial and municipal bonds. We consider climate change, environmental policies and social impact, such as education and social housing in project financing. Also, we consider the quality of the governance of the issuers.

Unlike corporate bonds, SSA issuers don't have ESG scores. We incorporate the United Nations' Sustainable Development Goals into our portfolios. We focus on government securities issued to fund projects that contribute positively to society, such as Green bonds and entity that provide social services to the population.

### Corporate (financial)

Optimum Asset Management applies three common practices associated with ESG factors to its operations to ensure that its investment strategies are always in line with responsible investment:

- Incorporation of ESG factors into our management services: We work closely with Groupe Investissement Responsable for this purpose. GIR is a Canadian leader in the management of proxy voting rights and ESG research.
- Use of our technology tools with ESG factors: Our technology tools are developed to leverage ESG factors in our quantitative analyses to ensure that our management strategies comply with the principles for responsible investment.
- Selection of value-added securities based on ESG factors: We target companies that, through their responsible practices, have a positive social and environmental impact that enhances their earnings and share prices.

In bond management, the members of the Credit Committee use the following criteria when selecting eligible bond issuers for all our portfolios:

- Altman ratio: A ratio that determines a company's probability of default over the next two years;
- Credit rating: A rating provided by major rating agencies;

- ESG rating: A rating established by Groupe Investissement Responsable for each Canadian issuer to cover environmental, social and governance aspects;
- Merton model: A model used to assess the value of a bond relative to the valuation according to the capital structure.

We incorporate environmental, social and governance (ESG) principles into our security-selection process by including the external research of Groupe Investissement Responsable in our investment universe. This ESG rating is subject to an exhaustive review by internal bond analysts. GIR conducts an exhaustive analysis of the ESG factors of each Canadian issuer and assigns them a rating on a scale of 0 to 10, with 10 being the highest rating. Any company with a rating below 3 is reviewed more closely to ensure that certain aspects have not been overlooked or that the company is taking steps to improve its situation.

Our internal real-time computer system provides ESG data for client portfolios in the form of a matrix. Each security is assigned an E rating, an S rating and a G rating, as well as an overall ESG rating. The weighting of environmental, social and governance factors is defined by the issuer's sector of activity. For example, the environmental weighting, at 45%, is greater in the energy sector, whereas the social weighting, at 50%, is greater in the health care sector. The ratings of securities in the same sector are aggregated. The sector weightings are determined in this way, and then an overall rating for the portfolio is provided and compared with the benchmark.

We integrate environmental, social and governance (ESG) principles into our bond selection process, as well as GHG emission intensity when available.

Our ESG Committee, chaired by the Chief Investment Officer, Fixed Income, meets on a regular basis to review our practices and to conduct an internal analysis of securities rated below 3 by GIR. This internal committee is responsible for drawing up a list of prohibited securities and securities on credit watch.

With financial issuers, there is a second layer of analysis. We take into account the ESG impact of project financing.

## Corporate (non-financial)

Optimum Asset Management applies three common practices associated with ESG factors to its operations to ensure that its investment strategies are always in line with responsible investment:

- Incorporation of ESG factors into our management services: We work closely with Groupe Investissement Responsable for this purpose. GIR is a Canadian leader in the management of proxy voting rights and ESG research.
- Use of our technology tools with ESG factors: Our technology tools are developed to leverage ESG factors in our quantitative analyses to ensure that our management strategies comply with the principles for responsible investment.
- Selection of value-added securities based on ESG factors: We target companies that, through their responsible practices, have a positive social and environmental impact that enhances their earnings and share prices.

In bond management, the members of the Credit Committee use the following criteria when selecting eligible bond issuers for all our portfolios:

- Altman ratio: A ratio that determines a company's probability of default over the next two years;
- Credit rating: A rating provided by major rating agencies;
- ESG rating: A rating established by Groupe Investissement Responsable for each Canadian issuer to cover environmental, social and governance aspects;
- Merton model: A model used to assess the value of a bond relative to the valuation according to the capital structure.

We incorporate environmental, social and governance (ESG) principles into our security-selection process by including the external research of Groupe Investissement Responsable in our investment universe. This ESG rating is subject to an exhaustive review by internal bond analysts. GIR conducts an exhaustive analysis of the ESG factors of each Canadian issuer and assigns them a rating on a scale of 0 to 10, with 10 being the highest rating. Any company with a rating below 3 is reviewed more closely to ensure that certain aspects have not been overlooked or that the company is taking steps to improve its situation.

Our internal real-time computer system provides ESG data for client portfolios in the form of a matrix. Each security is assigned an E rating, an S rating and a G rating, as well as an overall ESG rating. The weighting of environmental, social and governance factors is defined by the issuer's sector of activity. For example, the environmental weighting, at 45%, is greater in the energy sector, whereas the social weighting, at 50%, is greater in the health care sector. The ratings of securities in the same sector are aggregated. The sector weightings are determined in this way, and then an overall rating for the portfolio is provided and compared with the benchmark.

We integrate environmental, social and governance (ESG) principles into our bond selection process, as well as GHG emission intensity when available.

Our ESG Committee, chaired by the Chief Investment Officer, Fixed Income, meets on a regular basis to review our practices and to conduct an internal analysis of securities rated below 3 by GIR. This internal committee is responsible for drawing up a list of prohibited securities and securities on credit watch.

FI 11	Mandatory	Public	Core Assessed	PRI 1
FI 11.1	Indicate how ESG information is typically used as part of your investment process.			

Select all that apply

	SSA	Corporate (financial)	Corporate (non-financial)	
ESG analysis is integrated into fundamental analysis	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
ESG analysis is used to adjust the internal credit assessments of issuers.	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
ESG analysis is used to adjust forecasted financials and future cash flow estimates.	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	
ESG analysis impacts the ranking of an issuer relative to a chosen peer group.	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
An issuer's ESG bond spreads and its relative value versus its sector peers are analysed to find out if all risks are priced in.	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
The impact of ESG analysis on bonds of an issuer with different durations/maturities are analysed.	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	
Sensitivity analysis and scenario analysis are applied to valuation models to compare the difference between base-case and ESG-integrated security valuation.	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	
ESG analysis is integrated into portfolio weighting decisions.	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
Companies, sectors, countries and currency and monitored for changes in ESG exposure and for breaches of risk limits.	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	
The ESG profile of portfolios is examined for securities with high ESG risks and assessed relative to the ESG profile of a benchmark.	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	
Other, specify in Additional Information	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	

FI 12	Mandatory	Public	Additional Assessed	PRI 1
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FI 12.1	Indicate the extent to which ESG issues are reviewed in your integration process.
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	Environment	Social	Governance
SSA	<input checked="" type="radio"/> Environmental <input type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all	<input checked="" type="radio"/> Social <input type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all	<input checked="" type="radio"/> Governance <input type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all
Corporate (financial)	<input checked="" type="radio"/> Environmental <input type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all	<input checked="" type="radio"/> Social <input type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all	<input checked="" type="radio"/> Governance <input type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all
Corporate (non-financial)	<input checked="" type="radio"/> Environmental <input type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all	<input checked="" type="radio"/> Social <input type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all	<input checked="" type="radio"/> Governance <input type="radio"/> Systematically <input type="radio"/> Occasionally <input type="radio"/> Not at all

**FI 12.2** Please provide more detail on how you review E, S and/or G factors in your integration process.

**SSA**

Our SSA process integrates ESG into traditional financial analysis of Canadian federal, provincial and municipal bonds. We consider climate change, environmental policies and social impact, such as education and social housing in project financing. Also, we consider the quality of the governance of the issuers.

Unlike corporate bonds, SSA issuers don't have ESG scores. We incorporate the United Nations' Sustainable Development Goals into our portfolios and we calculate portfolio weights for each of the 17 goals.

We focus on government securities issued to fund projects that contribute positively to society, such as Green bonds and entity or projects that provide social services to the population, such as School boards, Hospitals and woodland protection.

**Corporate (financial)**

Optimum Asset Management applies three common practices associated with ESG factors to its operations to ensure that its investment strategies are always in line with responsible investment:

- Incorporation of ESG factors into our management services: We work closely with Groupe Investissement Responsable for this purpose. GIR is a Canadian leader in the management of proxy voting rights and ESG research.
- Use of our technology tools with ESG factors: Our technology tools are developed to leverage ESG factors in our quantitative analyses to ensure that our management strategies comply with the principles for responsible investment.
- Selection of value-added securities based on ESG factors: We target companies that, through their responsible practices, have a positive social and environmental impact that enhances their earnings and share prices.

In bond management, the members of the Credit Committee use the following criteria when selecting eligible bond issuers for all our portfolios:

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- Credit rating: A rating provided by major rating agencies;
- ESG rating: A rating established by Groupe Investissement Responsable for each Canadian issuer to cover environmental, social and governance aspects;
- Merton model: A model used to assess the value of a bond relative to the valuation according to the capital structure.

We incorporate environmental, social and governance (ESG) principles into our security-selection process by including the external research of Groupe Investissement Responsable in our investment universe. This ESG rating is subject to an exhaustive review by internal bond analysts. GIR conducts an exhaustive analysis of the ESG factors of each Canadian issuer and assigns them a rating on a scale of 0 to 10, with 10 being the highest rating. Any company with a rating below 3 is reviewed more closely to ensure that certain aspects have not been overlooked or that the company is taking steps to improve its situation.

Our internal real-time computer system integrates ESG data for client portfolios in the form of a matrix. Each security is assigned an E rating, an S rating and a G rating, as well as an overall ESG rating. The weighting of environmental, social and governance factors is defined by the issuer's sector of activity. For example, the environmental weighting, at 45%, is greater in the energy sector, whereas the social weighting, at 50%, is greater in the health care sector. The ratings of securities in the same sector are aggregated. The sector weightings are determined in this way, and then an overall rating for the portfolio is provided and compared with the benchmark.

We incorporate the United Nations' Sustainable Development Goals into our portfolios and we calculate portfolio weights for each of the 17 goals.

Our ESG Committee, chaired by the Chief Investment Officer, Fixed Income, meets on a regular basis to review our practices and to conduct an internal analysis of securities rated below 3 by GIR. This internal committee is responsible for drawing up a list of prohibited securities and securities on watchlist.

## Corporate (non-financial)

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- ESG rating: A rating established by Groupe Investissement Responsable for each Canadian issuer to cover environmental, social and governance aspects;
- Merton model: A model used to assess the value of a bond relative to the valuation according to the capital structure.

We incorporate environmental, social and governance (ESG) principles into our security-selection process by including the external research of Groupe Investissement Responsable in our investment universe. This ESG rating is subject to an exhaustive review by internal bond analysts. GIR conducts an exhaustive analysis of the

ESG factors of each Canadian issuer and assigns them a rating on a scale of 0 to 10, with 10 being the highest rating. Any company with a rating below 3 is reviewed more closely to ensure that certain aspects have not been overlooked or that the company is taking steps to improve its situation.

Our internal real-time computer system integrates ESG data for client portfolios in the form of a matrix. Each security is assigned an E rating, an S rating and a G rating, as well as an overall ESG rating. The weighting of environmental, social and governance factors is defined by the issuer's sector of activity. For example, the environmental weighting, at 45%, is greater in the energy sector, whereas the social weighting, at 50%, is greater in the health care sector. The ratings of securities in the same sector are aggregated. The sector weightings are determined in this way, and then an overall rating for the portfolio is provided and compared with the benchmark.

We incorporate the United Nations' Sustainable Development Goals into our portfolios and we calculate portfolio weights for each of the 17 goals.

Our ESG Committee, chaired by the Chief Investment Officer, Fixed Income, meets on a regular basis to review our practices and to conduct an internal analysis of securities rated below 3 by GIR. This internal committee is responsible for drawing up a list of prohibited securities and securities on watchlist.



# Optimum Asset Management Inc

## Reported Information

### Public version

### Confidence building measures

## PRI disclaimer

This document presents information reported directly by signatories. This information has not been audited by the PRI Secretariat or any other party acting on their behalf. While this information is believed to be reliable, no representations or warranties are made as to the accuracy of the information presented, and no responsibility or liability can be accepted for any error or omission.

## Confidence building measures

CM1 01	Mandatory	Public	Additional Assessed	General
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**CM1 01.1** Indicate whether the reported information you have provided for your PRI Transparency Report this year has undergone:

- Third party assurance over selected responses from this year's PRI Transparency Report
- Third party assurance over data points from other sources that have subsequently been used in your PRI responses this year
- Third party assurance or audit of the correct implementation of RI processes (that have been reported to the PRI this year)
- Internal audit of the correct implementation of RI processes and/or accuracy of RI data (that have been reported to the PRI this year)
- Internal verification of responses before submission to the PRI (e.g. by the CEO or the board)
  - Whole PRI Transparency Report has been internally verified
  - Selected data has been internally verified
- Other, specify
- None of the above

**CM1 01.2** Additional information [OPTIONAL]

Our philosophy of excellence prompted us to mandate Groupe Investissement Responsable (GIR) to conduct a comprehensive review of our processes and to prepare an audit report on responsible investment practices. The audit also allows us to compare our practices with industry best practices. GIR confirmed that it obtained the necessary information to produce the certificate, and its report concludes that: - Optimum Asset Management has put in place all the practices necessary to meet its responsible investment commitments; - Optimum Asset Management's initiative is based on a hybrid approach that is both comprehensive and product-specific; it combines systematic incorporation of ESG risks with the production of internal ratings, normative and sectoral exclusions, and mechanisms for dialogue and active management of voting rights; and - Optimum Asset Management is engaged in a process of continuous improvement of its responsible investment practices in order to exceed its commitments.

CM1 02	Mandatory	Public	Descriptive	General
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**CM1 02.1** We undertook third party assurance on last year's PRI Transparency Report

- Whole PRI Transparency Report was assured last year
- Selected data was assured in last year's PRI Transparency Report
- We did not assure last year's PRI Transparency report
- None of the above, we were in our preparation year and did not report last year.

CM1 03	Mandatory	Public	Descriptive	General
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CM1 03.1

We undertake confidence building measures that are unspecific to the data contained in our PRI Transparency Report:

- We adhere to an RI certification or labelling scheme
- We carry out independent/third party assurance over a whole public report (such as a sustainability report) extracts of which are included in this year's PRI Transparency Report
- ESG audit of holdings
- Other, specify  
  - External independent audit of ESG integration approach and process
- None of the above

CM1 04

Mandatory

Public

Descriptive

General

CM1 04.1

Do you plan to conduct third party assurance of this year's PRI Transparency report?

- Whole PRI Transparency Report will be assured
- Selected data will be assured
- We do not plan to assure this year's PRI Transparency report

CM1 07

Mandatory

Public

Descriptive

General

CM1 07.1

Indicate who has reviewed/verified internally the whole - or selected data of the - PRI Transparency Report . and if this applies to selected data please specify what data was reviewed

**Who has conducted the verification**

- CEO or other Chief-Level staff
- The Board
- Investment Committee
- Compliance Function
- RI/ESG Team
- Investment Teams
- Legal Department
- Other (specify)

specify

Senior Vice President, Operations and Development