Innovative Performance Reporting Released on Canvas®

*Comprehensive, dynamic reporting enables financial advisors to have
more impactful conversations with clients; after-tax results are a key metric*

STAMFORD, CT, February 25, 2021 — O'Shaughnessy Asset Management, LLC (OSAM), announced today the release of new performance functionality on its industry-leading Custom Indexing platform, Canvas®. The new functionality empowers financial advisors to see transparent performance details across a range of desired time frames with just a few clicks. The latest release equips advisors with enhanced tools to deliver investment expertise on custom allocation decisions, taxes, factor exposures, and risk through an intuitive web interface. Like other Canvas features, growth in technology and a desire to provide advancing capabilities to RIAs created an opportunity to move beyond the status-quo and build a performance hub that enables advisors to have more impactful client conversations, helping them and their clients make more informed, goals-based investment decisions.

Canvas allows advisors to build, manage, and now report on Custom Indexes through separately managed accounts tailored to each client's circumstances and preferences. The breadth of options for customizing portfolios required an equally scalable solution to report on account specific performance, as existing, third-party performance tools could not encapsulate the depth of insight desired by RIA partners. OSAM worked in true partnership with RIAs to develop the functionality to enable access to performance and portfolio construction data specific to how advisors want it. In essence, Canvas hands advisors OSAM's tools to increase portfolio transparency and strengthen their investment expertise.

"As an asset manager, we understand portfolio construction and monitoring," said Patrick O'Shaughnessy, CFA, Chief Executive Officer of OSAM. "We also understand that the ability to interpret and explain the drivers of performance to clients in a simple way is critical. In developing Canvas, we focused our deep software expertise on the issues that matter to RIAs and advisors. We created a truly exceptional platform and now have a performance-reporting capability that rounds out the entire investment process; build, manage, and report."

Tax management is an essential feature of the platform. Canvas delivers a high degree of tax control: portfolio transition glidepaths, tax loss harvesting, and overarching tax management to specified dollar budgets based on individual-clients' federal and state tax rates. To help clients avoid tax surprises, the after-tax performance reporting provides a comprehensive look at a client's current tax management landscape, including expected tax cost/potential taxes saved, after-tax alpha, harvesting details, and other key components.

"Canvas addresses key aspects of portfolio management for advisors in a single platform: building allocations, executing portfolios, and analyzing and communicating performance," added O'Shaughnessy. "The introduction of new reporting functionality is a differentiator for advisors. Many are accustomed to generic performance software that doesn't capture strategy nuance. Canvas offers access to specific, position-level performance data to give advisors a quick study on what's happening in the portfolio and to better help clients understand the impact of their allocation decisions."

Additional performance highlights include detailed information on return, attribution, characteristics, portfolio changes, restrictions, holdings, and balance history. Every category contains multiple explanatory data visualizations and is dynamic to the requested time period.

As technology advances and software-based investment tools grow in volume, the advisor technology stack continues to balloon. OSAM believes in simplifying the stack by creating a centralized operating platform that advisors can trust to use for achieving client objectives. Canvas will continue to add functionality that helps advisors build stronger client relationships.

About OSAM

O'Shaughnessy Asset Management, LLC (OSAM) is a quantitative asset management firm based in Stamford, CT. The firm delivers a broad range of equity portfolios to institutional investors, individual investors, and high-net-worth clients of financial advisors. OSAM also serves as the investment advisor for a U.S. mutual fund and as a sub advisor to a family of mutual funds in Canada. The firm's team has managed client assets since 1996. For more information on Canvas, please go to canvas.osam.com.

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