

## Overview

- A quantitative U.S. ESG strategy aiming to deliver consistent excess returns with a concentrated portfolio

## Objectives

- Create a Socially Responsible, Alpha-Oriented Portfolio: Select high quality, undervalued companies with strong profitability that score well in environmental, social, and government factors.
- Outperform Benchmark: Achieve higher returns than the Thomson Reuters CRI Index.

## Facts

**Inception Date:**  
10/01/2017

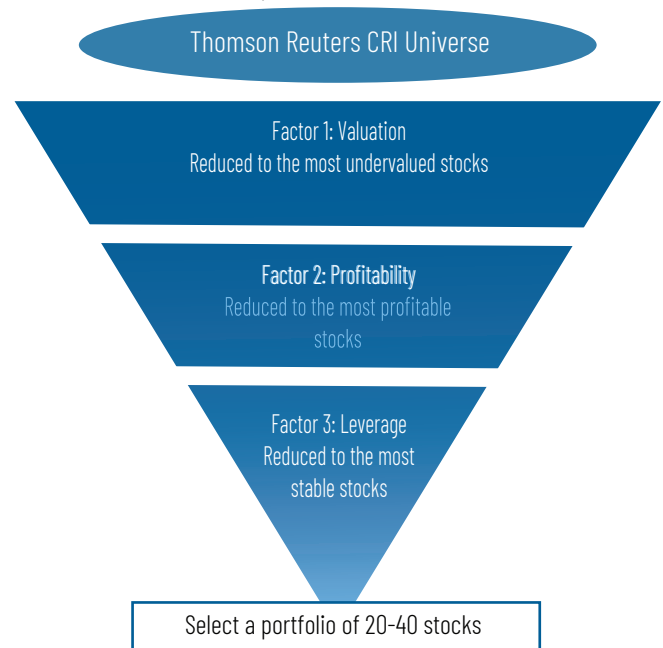
**Portfolio Manager:**  
Henry Ma, Ph. D., CFA

**Benchmark and Category:**  
Thomson Reuters CRI Index  
Morningstar Large Cap Blend

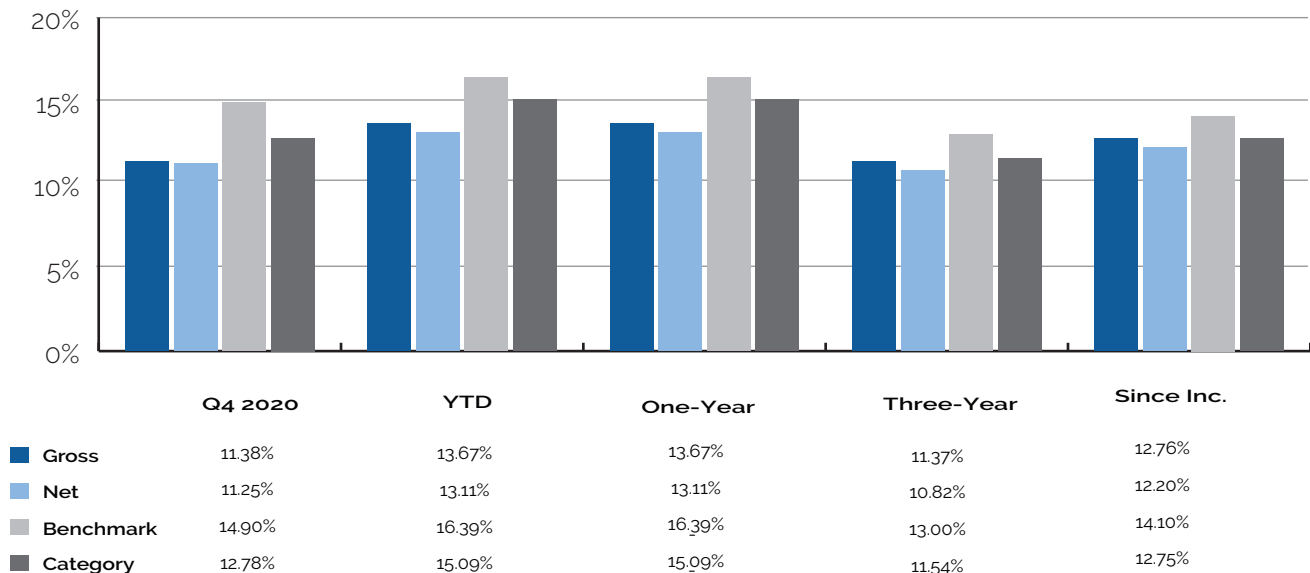
**Firm AUM (12/31/2020):**  
\$334 M

## Multi Factor Sequential Screening Model

Julex develops a unique multi-factor approach with a proprietary fundamental valuation metric to help generate a consistent "true" stock selection alpha.



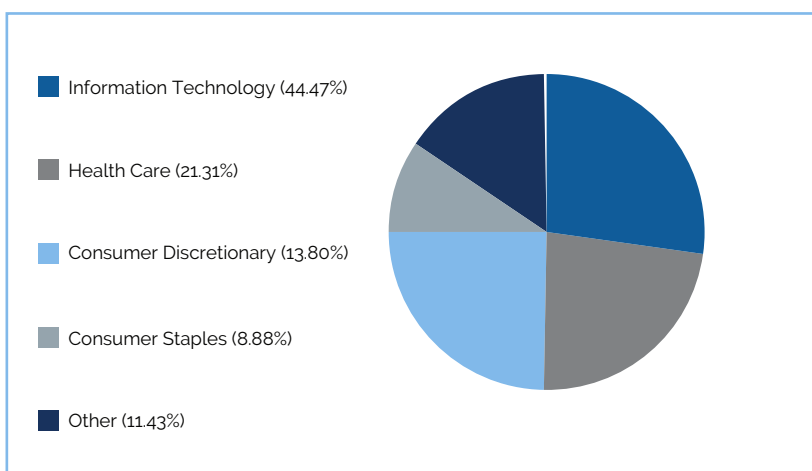
## Julex Trailing Composite Returns Through 12/31/2020 (USD)



## Top Holdings 4th Quarter 2020

Name of Security	Ticker	Weights
Mastercard	MA	9.1%
Cisco Systems	CSCO	6.9%
Lowe's Companies	LOW	6.9%
Accenture	ACN	6.4%
Abbvie	ABBV	4.8%
Bristol-Myers Squibb	BMJ	4.1%
Autodesk	ADSK	4.0%
Intuit	INTU	4.0%
Colgate-Palmolive	CL	3.8%
Leidos Holdings	LDOS	3.6%

## 4th Quarter Sector Allocation



## Julex Trailing Composite Returns Through 12/31/2020 (USD)

	Annual Returns						Since Inception		Max Drawdown	
	QTD	YTD	2020	2019	2018	2017 (Oct.-Dec.)	Since Inception (Ann.)	Standard Deviation		Sharpe Ratio
Gross Return	11.38%	13.67%	13.67%	28.68%	-5.55%	6.94%	12.76%	19.22%	0.59	-21.15%
Net Return	11.25%	13.11%	13.11%	28.05%	-6.03%	6.81%	12.20%	19.22%	0.56	-21.26%
Benchmark	14.90%	16.39%	16.39%	32.89%	-6.71%	6.39%	14.10%	19.74%	0.64	-22.62%
Category	12.78%	15.09%	15.09%	28.60%	-6.24%	6.42%	12.75%	19.01%	0.59	-20.89%

Julex Capital Management, LLC (Julex) is an independent investment management firm registered in the Commonwealth of Massachusetts that is not affiliated with any parent organization. Julex Capital Management, LLC claims compliance with the Global Investment Performance Standards.

### Disclosures

This fact sheet is for the purpose of information exchange. This is not a solicitation or offer to buy or sell any security. You must do your own due diligence and consult a professional investment advisor before making any investment decisions. The use of a proprietary technique, model or algorithm does not guarantee any specific profitable results. Past performance is not indicative of future returns. The performance data presented are gross returns. The risk of loss in trading securities can be substantial. You should therefore carefully consider whether such trading is suitable for you in light of your financial condition. All information posted is believed to come from reliable sources. We do not warrant the accuracy or completeness of information made available and therefore will not be liable for any losses incurred.

The Julex TrueAlpha ESG performance above is a live record of the Julex composite. The returns on a client account may be different due to the timing of trading and transaction costs. Performance is historical and does not guarantee future results. Account level performance may be higher or lower than the Composites. Total returns are shown gross and net of the higher of a 50bp or average composite account(s) advisory fee. Returns include the reinvestment of dividends and capital gains. A GIPS compliant presentation is available upon request through the contact information below.

The composition of a benchmark index may not reflect the manner in which a Julex portfolio is constructed in relation to expected or achieved returns, investment holdings, portfolio guidelines, restrictions, sectors, correlations, concentrations, volatility, or tracking error targets, all of which are subject to change over time. No representation or warranty is made to the reasonableness of the assumptions made or that all assumptions used to construct the performance provided have been stated or fully considered.