

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

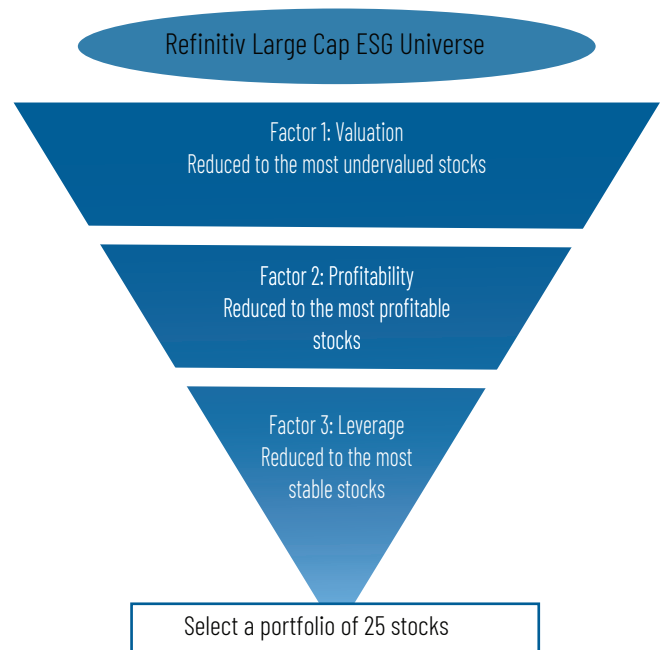
Portfolio Manager:
Henry Ma, Ph. D., CFA

Benchmark and Category:
Refinitiv Large Cap ESG Index
Morningstar Large Cap Blend

Firm AUM (9/30/2021):
\$390 M

Multi Factor Sequential Screening Model

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



ESG Factors

Environmental

- Emission Reduction
- Product Innovation
- Resource Reduction

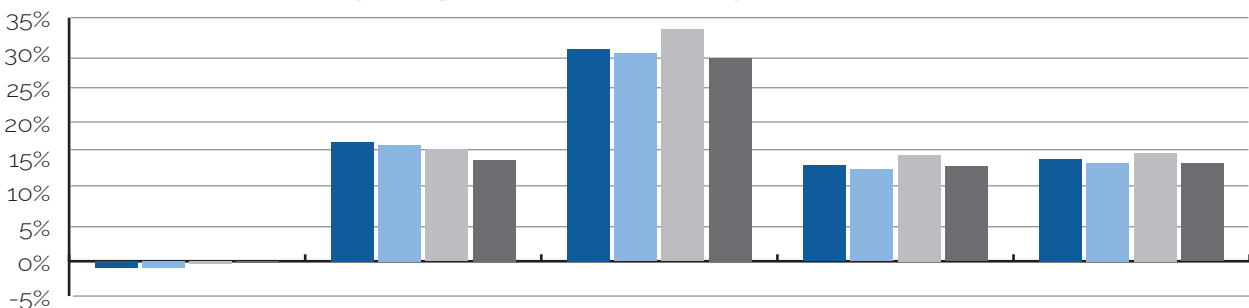
Social

- Diversity and Community
- Employment Quality and Training
- Health and Safety
- Product Responsibility
- Human Rights

Governance

- Board Functions and Structure
- Compensation Policy
- Shareholder Policy
- Vision and Strategy

Julex Trailing Composite Returns Through 9/30/2021 (USD)

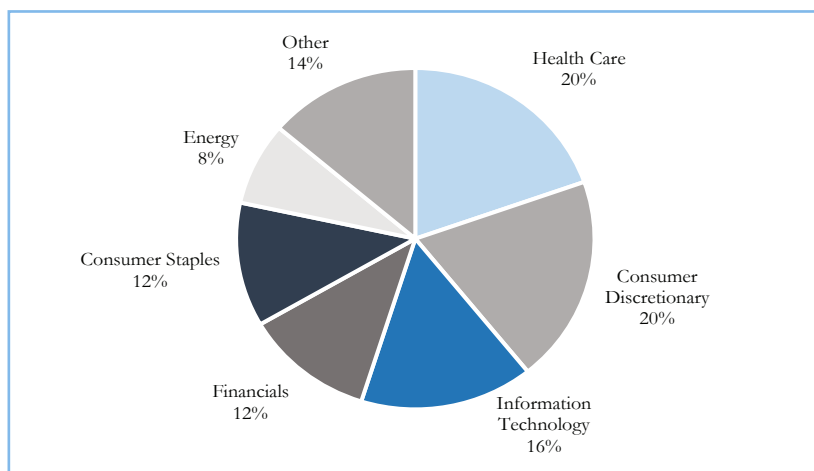


	QTD	YTD	One-Year	Three-Year	Since Inc.
Gross	-0.87%	17.15%	30.49%	13.74%	14.70%
Net	-1.00%	16.72%	29.85%	13.17%	14.13%
Benchmark	-0.29%	16.03%	33.32%	15.23%	15.53%
Category	-0.21%	14.54%	29.18%	13.59%	14.05%

Top Holdings 3rd Quarter 2021

Name of Security	Ticker	Weights
Allstate	ALL	3.9%
Apple	AAPL	3.9%
Autodesk	ADSK	3.9%
Campbell Soup Company	CPB	3.9%
Cheniere Energy	LNG	3.9%
Colgate-Palmolive	CL	3.9%
Etsy	ETSY	3.9%
General Dynamics	GD	3.9%
Hasbro	HAS	3.9%
Hologic	HOLX	3.9%

3rd Quarter Sector Allocation



Julex Annual Composite Returns Through 9/30/2021 (USD)

	Annual Returns							Since Inception		Max Drawdown
	QTD	YTD	2020	2019	2018	2017 (Oct.-Dec.)	Since Inception (Ann.)	Standard Deviation	Sharpe Ratio	
Gross Return	-0.87%	17.15%	13.67%	28.68%	-5.55%	6.94%	14.70%	17.96%	0.75	-21.15%
Net Return	-1.00%	16.72%	13.11%	28.05%	-6.03%	6.81%	14.13%	17.96%	0.72	-21.26%
Benchmark	-0.29%	16.03%	16.39%	32.89%	-6.71%	6.39%	15.53%	18.21%	0.79	-22.62%
Category	-0.21%	14.54%	15.09%	28.60%	-6.24%	6.42%	14.05%	17.59%	0.73	-20.89%

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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 report 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.