



# JULEX CAPITAL

TACTICAL . QUANTITATIVE . SOLUTIONS



**JULEX CAPITAL MANAGEMENT, LLC**, founded in 2012, is an investment management firm dedicated to creating innovative solutions in the areas of tactical asset allocation, quantitative investing, and option overlays. Julex's mission is to help investors reach their financial goals by delivering superior performance through a systematic and repeatable investment process.

## OUR PRODUCTS

### Tactical ETF Strategies

Julex Capital offers a variety of tactical ETF strategies aiming to limit the downside risk while maximizing the upside potentials. The strategies strive to deliver attractive total returns regardless of market conditions.

### Quantitative Equity Strategies

Julex Capital offers factor-based quantitative equity strategies based on its TrueAlpha™ stock selection model. The goal is to generate excess return ("alpha") over an index by investing in a concentrated portfolio of 20-40 undervalued high-quality stocks.

### Equity Income Strategies

Julex Capital offers equity income strategies based on a multi-factor approach. The goal is to generate above average dividend income and long-term capital growth by investing in a concentrated portfolio of high dividend or real estate stocks. Our multi-factor model combines size, value, quality and momentum factors to generate consistent excess returns. In addition, Julex provides a proprietary option overlay strategy to enhance income for any portfolio.

### Portfolio Solutions

Julex Capital offers global asset allocation solutions designed to meet specific investment objectives. We combine appropriate core asset class ETFs with Julex Capital's tactical ETF strategies into "all-in-one" investment solutions. Risk-based solutions aim to provide portfolios for varying investor risk tolerance levels. The goal-based solutions aim to provide portfolios for varying investment horizons targeting specific returns objectives.

### TACTICAL ETF STRATEGIES

- Dynamic Sector
- Dynamic Income
- Dynamic Multi-Asset
- Dynamic Developed Market
- Dynamic Real Asset

### QUANTITATIVE EQUITY STRATEGIES

- TrueAlpha™ Large Cap
- TrueAlpha™ ESG
- TrueAlpha™ Small Cap
- Multi Cap Value

### EQUITY INCOME STRATEGIES

- Multi Factor Real Estate
- High Dividend
- Option Overlays

### RISK BASED SOLUTIONS

- Dynamic Aggressive
- Dynamic Moderate
- Dynamic Conservative
- Dynamic Defensive

### GOAL BASED SOLUTIONS

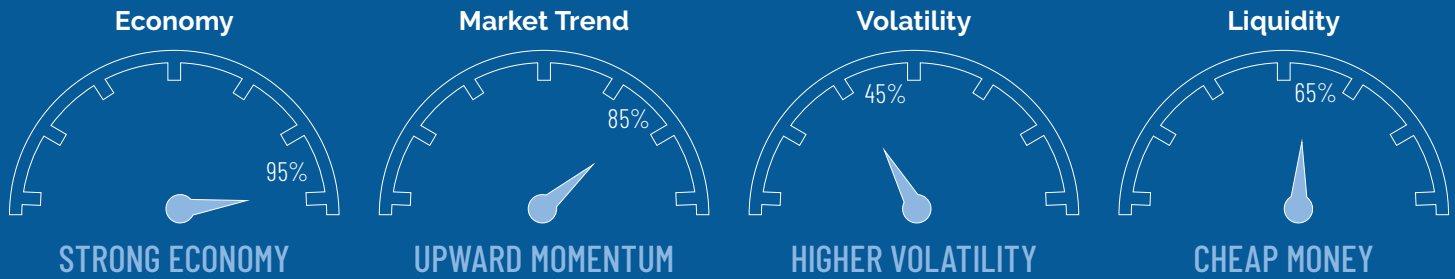
- Destination 0-5 Years - 3%
- Destination 6-10 Years - 4%
- Destination 11-15 Years - 5%
- Destination 16-20 Years - 6%
- Destination 21+ Years - 7%

## ADAPTIVE INVESTING

We believe capital preservation and capital growth are equally important investment objectives. Investors can achieve long-term outperformance by limiting the downside risk during severe market downturns. To achieve our objectives, we have developed an adaptive investment process, which allows us to adjust portfolio exposures to market environments, trends and risks.

By studying numerous economic, valuation, technical and market indicators, we have developed a composite indicator, called Risk Switch™, which combines both long-term trend and short-term outlook, to help us identify the market environments.

## Julex RiskSwitch™

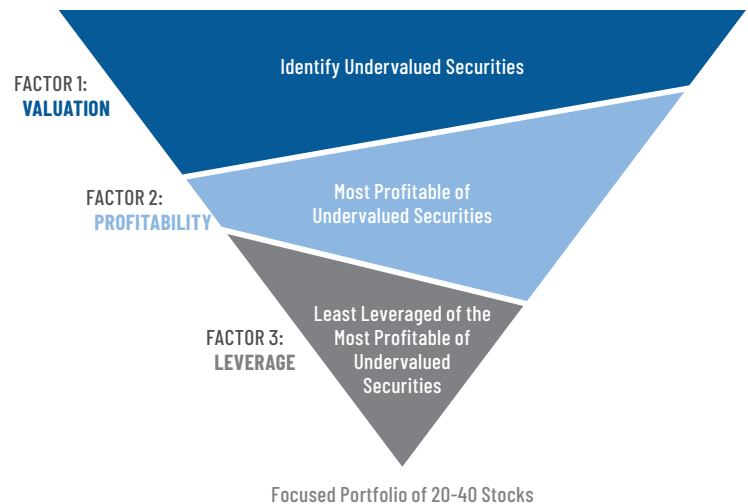


## TRUEALPHA™ MULTI FACTOR STOCK SELECTION MODEL

Julex Capital has developed a TrueAlpha™ Multi Factor stock selection model to create a concentrated portfolio aiming to generate an excess return over index with high active shares and tracking errors. The TrueAlpha™ stock selection model has two distinct features:

- Sequential factor screening. In contrast to most quant models with a linear combined score, our model screens stocks sequentially by each individual factor.
- Consistent alpha. Multi-factor model has the potential to deliver more consistent excess returns than a single factor model.

## Investable Universe



## Investment Team

Julex investment team is led by investment veterans with strong academic backgrounds and extensive experiences with major asset management organizations.



Henry Ma, Ph.D., CFA



Jeff Megar, CFA



Liam Flaherty



Bo Wang, Ph.D., CFA



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