

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 iShares Russell 1000 Index ETF (IWB) over the long run.

Facts

Inception Date:
10/01/2017

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

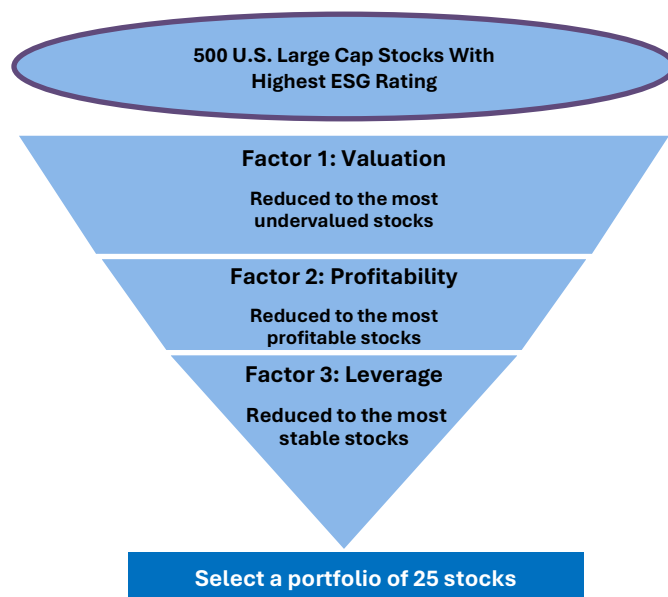
Benchmark:
iShares Russell 1000 Index ETF (IWB)

Firm AUM (09/30/2025):
\$259 M

Category:
Morningstar Large Cap Blend

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

- Climate Change
- Biodiversity
- Pollution and Resources
- Supply Chain
- Water Security

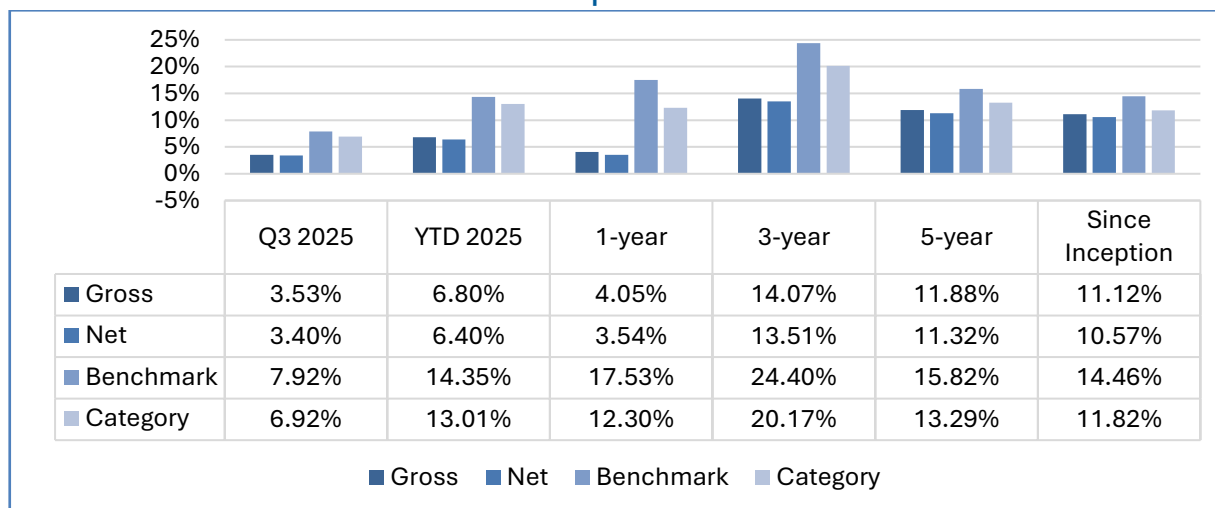
Social

- Customer Responsibility
- Health and Safety
- Human Rights and Community
- Labor Standards
- Supply Chain

Governance

- Anti-Corruption
- Corporate Governance
- Risk Management
- Tax Transparency

Julex Composite Returns



Note: Total returns are shown gross and net of the higher of a 50bp or average composite account(s) advisory fee.

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Julex Composite Returns*

	Calendar Year Return			Return Statistics Since Inception			
	2025 YTD	2024	2023	Return	Standard Deviation	Sharpe Ratio	Max Drawdown
Gross Return	6.80%	17.24%	7.58%	11.12%	16.90%	0.51	-21.15%
Net Return	6.40%	16.67%	7.05%	10.57%	16.90%	0.48	-21.26%
Benchmark	14.35%	24.32%	26.41%	14.46%	16.76%	0.71	-24.57%
Category	13.01%	15.83%	22.38%	11.82%	16.40%	0.57	-23.94%

Total returns are shown gross and net of the higher of a 50bp or average composite account(s) advisory fee.

Top Holdings

Portfolio Characteristics

Sector Exposure

Name of Security	Ticker	Weights
Organon & Co.	OGN	4.4%
UnitedHealth Group Incorporated	UNH	4.3%
AbbVie, Inc.	ABBV	4.2%
Pegasystems Inc.	PEGA	4.1%
RTX Corporation	RTX	4.1%
Guidewire Software, Inc.	GWRE	4.1%
Leidos Holdings, Inc.	LDOS	4.0%
Assured Guaranty Ltd.	AGO	4.0%
United Therapeutics Corporation	UTHR	4.0%
Rayonier Inc.	RYN	4.0%

	Strategy	Benchmark
Market Capitalization	63.2 B	1,250.6 B
Dividend Yield	1.93	1.14
Price/Earnings	18.18	28.01
Est 3-5 Yr EPS Growth	10.19	11.94
Price/Book	2.78	4.88
Price/Sales	1.14	3.33
ROE	21.58	24.89
ROA	6.23	16.67
LT Debt to Capital	44.80	37.67
Port. MPT Beta	0.87	1.00

	Strategy	Benchmark
Technology Services	17.23%	21.62%
Health Technology	17.12%	7.31%
Electronic Technology	16.41%	21.64%
Finance	15.08%	15.40%
Consumer Non-Durables	9.94%	3.45%
Health Services	5.14%	1.14%
Producer Manufacturing	4.04%	3.71%
Retail Trade	3.20%	7.79%
Transportation	3.12%	1.55%
Other	8.72%	16.39%

*All the data shown here are as of September 30, 2025 and based on FactSet analytics.

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The benchmark for the Julex TrueAlpha ESG Strategy is iShares Russell 1000 Index ETF (IWB), which tracks the performance of Russell 1000 Index. The category for the Julex TrueAlpha ESG Strategy is the Morningstar Large Cap Blend Category, which includes all the large cap blend mutual funds in the Morningstar database.

The Julex TrueAlpha ESG strategy 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.



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