JULEX CAPITAL

ADAPTIVE INVESTING

Upside Participation | Downside Management

JULEX CAPITAL
40 Grove Street, Suite 140
Wellesley, MA 02482, USA
781-489-5398
julexcapital.com

JULEX CAPITAL MANAGEMENT, LLC (JULEX), founded in 2012, is a SEC-registered investment management firm dedicated to creating innovative solutions in the areas of tactical asset allocation, downside risk management and quantitative investing. Julex is managed by investment veterans with strong academic and industry experiences with major asset management organizations.

OUR PRODUCTS

Tactical ETF Strategies

Julex offers a variety of tactical ETF strategies aiming to limit the downside risk while maximizing the upside potentials. All the strategies strive to deliver attractive total returns and outperformance over the relevant benchmarks over a full market cycle. Seven main model products including Dynamic Income, Dynamic Sector, Dynamic Multi-Asset and Macro Opportunities.

Quantitative Equity Strategies

Julex Capital offers factor-based quantitative equity strategies based on its TrueAlpha™ stock selection model. The goal is to generate significant excess return ("alpha") over index by investing in a concentrated portfolio of 20-40 undervalued quality stocks. The Julex risk managed equity strategies combine our tactical risk on/off indicator with the multi factor stock selection model in the investment process. They strive to outperform the market benchmarks in the favorable market environment while having the flexibility of moving to defensive positions like cash or bonds in the unfavorable market condition.

Dynamic Portfolio Solutions

Julex offers a suite of global asset allocation solutions designed to provide targeted levels of risk and returns. For these products we allocate appropriate combinations of core asset classes ETFs plus Julex tactical ETF strategies into mixes supporting Dynamic Defensive, Dynamic Conservative, Dynamic Moderate, or Dynamic Aggressive "all-in-one" investment solutions.

TACTICAL ETF STRATEGIES

Dynamic Sector
Dynamic Income
Dynamic Multi-Asset
Dynamic Real Asset
Dynamic Developed Market
Dynamic Emerging Market
Macro Opportunities
Dynamic Sector - Strategic Beta

QUANTITATIVE EQUITY STRATEGIES

TrueAlpha™ Large Cap
TrueAlpha™ ESG
TrueAlpha™ Small Cap
Multi Factor REIT
Risk Managed TrueAlpha™ Large Cap
Risk Managed TrueAlpha™ ESG
Risk Managed TrueAlpha™ Small Cap
Risk Managed Multi Factor REIT

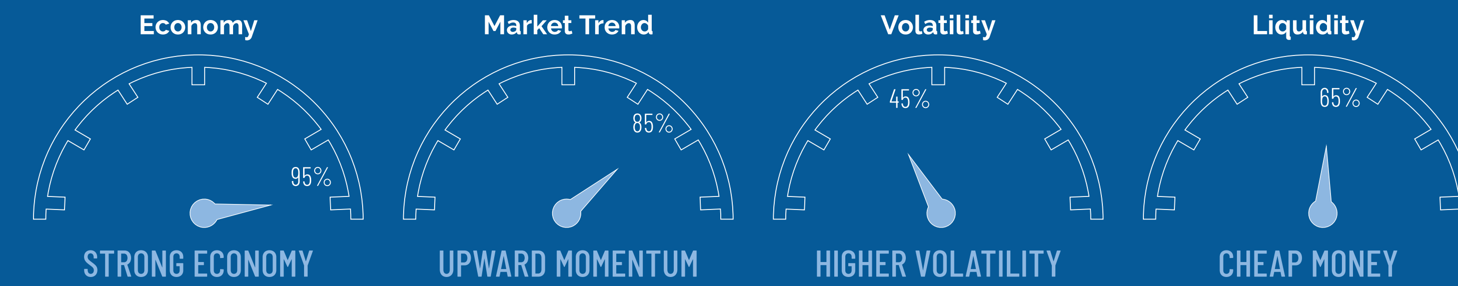
DYNAMIC PORTFOLIO SOLUTIONS

Dynamic Aggressive
Dynamic Moderate
Dynamic Conservative
Dynamic Defensive

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.

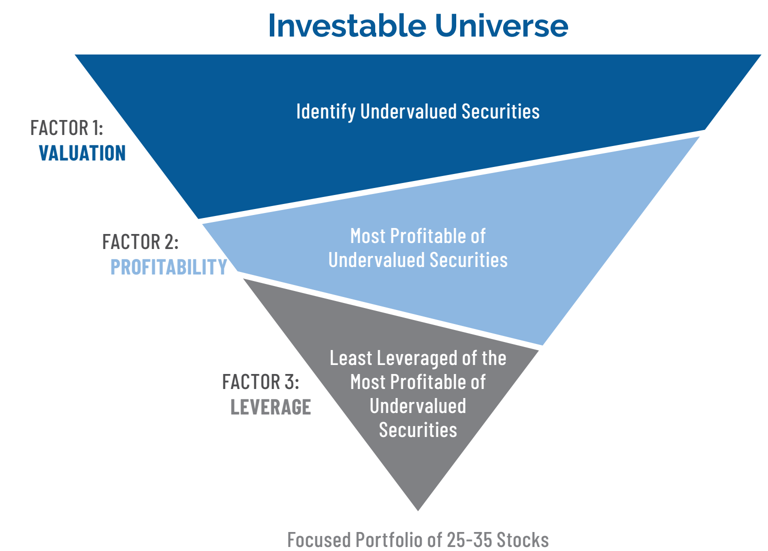
By studying numerous economic, technical and market indicators, we have developed a composite indicator, called Risk Switch™, to help us identify the market environments.



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 a significant alpha 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.
- Stock selection alpha. Unlike most quant models, the excess returns generated from our model are uncorrelated to the Fama-French risk factors like size, value or momentum.



HOW TO USE TACTICAL STRATEGIES

Investors can use tactical strategies to enhance returns as well as manage downside risks. Normally tactical strategies can serve as "satellites" to complement the core positions.