



# Fundamental Value & Quality Strategies

ACTIVE BALANCED · LONG ONLY · SMART BETA

## STRATEGY ARCHITECTURE

1

### Asset Mix Selection

Variable allocation tilted towards equity or fixed income based on market & economic cycle positioning.

2

### Security Selection

Fundamental analysis identifying 20–50 equities within outperforming sectors & subsectors.

3

### Portfolio Protection

Protective puts, long volatility, index futures & options to hedge against tail risk & black swan events.

## DEEP VALUE vs. QUALITY — SIDE BY SIDE

### Deep Value

#### OBJECTIVE

Mild income + medium-high risk-adjusted capital growth via significantly discounted equities

#### SELECTION CRITERIA

Great businesses at a **significant discount**

#### TARGET RETURN

**12–15%** compounded / 3–5 yrs

#### RISK · RETURN



SERIES: I1 Global · I2 N. America · I3 Israel

VS

### Quality

#### OBJECTIVE

Mild income + medium-high risk-adjusted capital growth via fairly priced quality equities

#### SELECTION CRITERIA

Great businesses at or **under fair price**

#### TARGET RETURN

**10–15%** compounded / 3–5 yrs

#### RISK · RETURN



SERIES: I4 Global · I5 N. America · I6 Israel

## ASSET ALLOCATION & INSTRUMENTS

### Equities

Stocks, ADRs, CDRs

10%–100%

### Fixed Income

T-Bills, Cash Bonds

0%–80%

### Liquid Alts

Hedging layer

0%–100%

**Derivatives:** Equity OPT · Index OPT · Index FUT · Index FUT OPT — protection only

## GEOGRAPHIC DEPLOYMENT

G

### Global

Stocks, ADRs, CDRs + Bonds  
Smart Beta · Absolute Return

Phase 1

DV: I1 | Q: I4

N  
A

### North America

Stocks, ADRs, CDRs + Bonds  
Smart Beta · Absolute Return

Phase 2

DV: I2 | Q: I5

I  
L

### Israel

Stocks, ADRs + Bonds  
Smart Beta · Absolute Return

Phase 3

DV: I3 | Q: I6

## KEY PARAMETERS

**20–50**

Holdings

**3–5 Yr**

Horizon

**2 Year**

Lock-in

**Long Only**

Style

## Behavioral &amp; Relative Strength Strategies



TACTICAL · QUANTITATIVE · SMART BETA

## STRATEGY ARCHITECTURE

1

## Behavioral Analysis

Fractal cycles and quantitative tools measuring flow, momentum and sentiment to identify price & relative strength trends.

2

## Rotational Selection

Tactical rotation across companies, sectors, styles, sizes, geographies and asset classes based on behavioral signals.

3

## Portfolio Protection

Protective puts, long volatility, short futures and futures options to hedge against tail risk & black swan events.

## FOUR MANDATES — TACTICAL FLEXIBILITY ACROSS ASSET CLASSES

## Tactical Equity

*Long · Leveraged · Inverse · Covered Call*

Mild income + superior capital growth via global equities demonstrating stronger price & momentum trends.

**Selection:** fractal cycles + quant flow/momentum

**Risk:** Medium **Return:** Medium-High **Horizon:** 1–3 Yrs

**Series:** I21 Global · I22 NA · I27 Israel

## Tactical Income

*Long Only · Covered Call*

Significant income + inflation protection via fixed income, dividend stocks & preferred shares.

**Selection:** rotational stock-bond-commodity models

**Risk:** Low-to-Medium **Return:** Medium **Horizon:** 1–3 Yrs

**Series:** I31 N. America

## Tactical Commodity

*Long · Leveraged · Inverse · Covered Call*

Mild income + significant capital growth via commodity producers and commodity ETFs.

**Selection:** energy, metals, precious, agriculture

**Risk:** Medium **Return:** Medium-High **Horizon:** 1–3 Yrs

**Series:** I32 N. America

## ETF Active Trading

*Long · Leveraged · Inverse · Covered Call*

Superior capital growth + income via short-term global macro/asset class trend investing.

**Selection:** synthetic ETF positions + options spreads

**Risk:** Medium **Return:** Medium-High **Horizon:** 1–3 Yrs

**Series:** I33 Global

## INSTRUMENTS &amp; ALLOCATION

## Equities

Stocks, ETFs (incl. leveraged/inverse)

0%–100%

## Fixed Income

Bonds, Preferred Shares, Dividend Stocks

0%–100%

## Commodities

Producer Stocks, Commodity ETFs

0%–100%

**Derivatives:** *Equity OPT · Index OPT · Index FUT · Index FUT OPT — protection + income generation*

## GEOGRAPHIC DEPLOYMENT

G

## Global

Equity B&RS (I21)  
ETF Active Trading (I33)

Phase 1

Smart Beta · Abs. Return

N

## North America

Equity B&RS (I22)  
Income (I31) · Commodity (I32)

Phase 1/2

Smart Beta · Abs. Return

I

## Israel

Equity B&RS (I27)

Phase 3

Smart Beta · Abs. Return

## KEY PARAMETERS

1–3 Yr

Horizon

2 Year

Lock-in

Tactical

Asset Mix

Flexible

Multi-Style



# Risk Free + Smart Beta Index Strategies

FIXED INCOME BASE · FUTURES OVERLAY · 0-200% EXPOSURE

## STRATEGY ARCHITECTURE

1

### Risk-Free Base

100% notional invested in interest-bearing fixed income (T-Bills, T-Bonds) providing capital preservation and income floor.

2

### Smart Beta Overlay

0-200% notional index exposure via futures/forwards. Exposure varied by trend phase, flow, momentum & sentiment.

3

### Variable Exposure

Quantitative, mathematical, statistical and behavioral signals drive exposure from 0% (fully defensive) to 200% (leveraged).

## INDEX UNIVERSE — 19 SERIES ACROSS THREE ASSET CLASSES

### Equity Indices

#### UNITED STATES

DOW 30 I34

OEX 100 I35

SPX 500 I36

#### CANADA

TSX 60 I40

#### ISRAEL

TASE 35 I42

NDX 100 I37

Russell 1000 I38

Russell 2000 I39

TSX Composite I41

TASE 90 I43

TASE 125 I44

#### GLOBAL

DAX 40 I45

NIKKEI 225 I46

MSCI EM I47

### Commodity

#### PRECIOUS METALS

Gold I48

Silver I49

#### DIVERSIFIED

Diversified I50

#### FIXED INCOME

Corp Bond I51

High Yield I52

## HOW IT WORKS — DUAL-LAYER CONSTRUCTION

### Layer 1: Fixed Income Base

100% of capital invested in T-Bills and T-Bonds. Provides risk-free return floor and capital preservation. Duration and credit grade managed for the cycle.

**100%**

notional in fixed income

### Layer 2: Futures Overlay

Index futures/forwards position overlay providing variable market exposure. Driven by quant, mathematical, statistical & behavioral signals measuring trend, flow and sentiment.

**0-200%**

notional index exposure

## INSTRUMENTS

### Fixed Income

T-Bills, T-Bonds

100%

### Index Derivatives

Index FUT, FUT OPT, Equity OPT, Vol OPT

0%-200%

## GEOGRAPHIC DEPLOYMENT & PHASING



### North America

DOW30 · OEX100 · SPX500  
NDX100 · RUS1000 · RUS2000  
TSX60 · TSX Comp · Gold · Silver

Phase 2

I34-I41, I48-I49

Smart Beta Only



### Israel

TASE35 · TASE90 · TASE125

Phase 3

I42-I44

Smart Beta Only



### Global

DAX40 · NIKKEI225  
MSCI Emerging Markets

Phase 3

I45-I47

Smart Beta Only

## KEY PARAMETERS

**1-3 Yr**

Horizon

**2 Year**

Lock-in

**Smart Beta**

Strategy Type

**0-200%**

Exposure

ST GLOBAL ASSET MANAGEMENT

# Liquid Alternatives Strategies



ABSOLUTE RETURN · SWING TRADING · UP TO 500% LEVERAGE

## STRATEGY ARCHITECTURE

1

### Directional Capture

Capturing acceleration breakouts or opposing exhaustion/deceleration phases across indices, treasuries, commodities & currencies.

2

### Multi-Instrument

Positions built through futures, futures options, CFDs, OTC options or equity + equity options depending on the mandate.

3

### Dynamic Leverage

Up to 500% leverage (250% for Israel) applied based on behavioral, momentum and sentiment parameters and relative strength.

## THREE MANDATES — AGGRESSIVE ABSOLUTE RETURN

### Managed Futures

I53 · Global · Absolute Return

Aggressive capital growth by capturing directional moves or opposing exhaustion moves on major stock indices, treasuries, commodities and currency pairs.

**Instruments:** Futures & Futures Options

**Positions:** 3–10 swing trades, long or short

**Leverage:** Up to **500%** of notional

**Risk:** Medium **Return:** Medium-High

### Managed CFDs

I54 · Global · Absolute Return

Aggressive capital growth via OTC-based CFDs and OTC options capturing directional or exhaustion moves across stock indices, treasuries, commodities and currencies.

**Instruments:** CFDs, OTC Options

**Positions:** 3–10 swing trades, long or short

**Leverage:** Up to **500%** of notional

**Risk:** Med-High **Return:** High

## Active Equity Momentum

I55 N. America · I56 Israel · Absolute Return

Aggressive capital growth by capturing emerging upside and downside momentum across the entire stock universe. Identifies stocks early in volatility expansion phases and capitalizes on short-to-medium term trends via equity and equity options positions.

**Instruments:** Stocks, Single Stock Futures, Stock CFDs, ETFs, Equity Options **Positions:** 10–25 short & mid-term trades

**Leverage:** Up to **500% NA / 250% Israel** **Risk:** Med-High **Return:** High

## INSTRUMENTS & ALLOCATION

### Liquid Alts

Futures, CFDs, Options, Equity Positions

0%–200%

### Derivatives

Index/Equity FUT & OPT, FUT OPT, CFDs

Core Instrument

**Asset Classes:** Stock Indices · Treasuries · Commodities · Currencies · Individual Equities (Momentum only)

## GEOGRAPHIC DEPLOYMENT



### Global

Managed Futures (I53)  
Managed CFDs (I54)



### North America

Equity Momentum (I55)



### Israel

Equity Momentum (I56)

Phase 1 Absolute Return

Phase 5 Absolute Return

Phase 5 Absolute Return

## KEY PARAMETERS

1–3 Yr

Horizon

2 Year

Lock-in

Abs. Return

Strategy Type

Up to 500%

Leverage



# Private Equity Mandates

DIRECT INVESTMENTS · CO-INVESTMENTS · FUND OF FUNDS

## STRATEGY ARCHITECTURE

### Investment Thesis

- Strategic deployment into junior companies in technology & mining sectors
- Higher expected returns with elevated risk and extended time horizons
- Fundamental valuation-driven selection criteria

### Mandate Structure

- Buy & Hold strategy across all PE mandates
- 100% Private Equity / Fixed Income allocation
- No portfolio protection overlay — pure directional exposure

### Exit Framework

- 5–7 year exit horizon for Tech & Mining
- 3–5 year horizon for Secondary Facilities
- 1-year renewable terms for Private Lending

## INVESTMENT MANDATES

### Private Tech Innovation

Global · Israel

**Objective:** Aggressive capital growth by investing in high-potential tech companies with significant technological and competitive advantages on a growth trajectory.

#### INSTRUMENTS

Private Shares, Specialty Private Debt, T-Bills, Cash Bonds

#### SELECTION

Fundamental, Valuation

#### SERIES

I72 Global · I73 Israel · I74 Israel  
Secondary Facility

#### HORIZON

5–7 Yrs

### Private Junior Mining

Global · North America

**Objective:** Aggressive capital growth by investing in high-potential mining companies with significant resource, technological and competitive advantages.

#### INSTRUMENTS

Private Shares, Specialty Private Debt, T-Bills, Cash Bonds

#### SELECTION

Fundamental, Valuation

#### SERIES

I75 Global · I76 North American

#### HORIZON

5–7 Yrs

### Private Mortgage Lending

Canada

**Objective:** High income generation by investing in a diversified portfolio of private first and second mortgages backed by residential or commercial real estate.

#### INSTRUMENTS

Private Mortgages

#### SELECTION

Fundamental, Loan Risk Assessment

#### SERIES

I77 Canadian Private Lending

#### HORIZON

1 Yr  
(renewable)

## GEOGRAPHIC DEPLOYMENT

### Global (Developed)

Tech Innovation, Junior Mining

### Global (Emerging)

Junior Mining

### Israel

Tech Innovation, Secondary Facility

### North America

Junior Mining, Private Lending

## KEY PARAMETERS

**High**

Return Potential

**High**

Risk Profile

**5–7 Yrs**

Exit Horizon

**6 Series**

Available