



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