

Behavioral & 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 & 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