



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