

A Unified Investment Process, Engineered to Outperform



At Cap Six, we envisioned a better way to invest, so we built it.

Our U.S. equity strategies are built on a systematic, tax-aware investment process that combines proprietary data, advanced analytics, and continuous human oversight. We leverage the best elements of traditional active management, quantitative research, and direct indexing, while intentionally avoiding their individual limitations, to construct portfolios that are transparent, risk-managed, and built to deliver long-term, after-tax results.

Our investment approach is powered by KAIA, The Unified Investment Engine; our proprietary platform integrating strategy design, research, stock selection, portfolio construction, risk management and tax optimization.

Our methodology is anchored in **three core priorities**:

Index Alignment

We start with clear benchmarks and apply evidence-based constraints to maintain sector, risk-factor and position-sizing consistency. This minimizes drift, reduces unintended exposures, and ensures portfolios remain aligned, scalable, and easy to understand.

Engineered for Alpha

Our proprietary research engine evaluates billions of data points to identify compelling opportunities. The result is disciplined, merit-based stock selection and high-conviction portfolios constructed through a repeatable, data-driven process

Ongoing Tax Management

Tax efficiency is embedded from day one. We apply mindful tax-loss harvesting, tax-aware rebalancing, and customized transition analysis to reduce tax drag and preserve long-term wealth across market cycles.

Our integrated process positions modern investors to achieve stronger outcomes by combining return potential, risk control, and tax management.

One process. Three priorities. A smarter solution.



OUR APPROACH

LOGICAL	NIMBLE	TRANSPARENT
Clear, replicable decision-making process	Data-driven, objective opportunity identification	Providing clarity in value creation and execution
CUSTOMIZABLE	ACCOUNTABLE	COST-EFFECTIVE
Tailored, outside the box investment solutions	Merit-based, rigorous measurement and portfolio oversight	Optimized processes tailored to lower investor costs

OUR FIRM

- Separate account manager
- Six U.S. equity strategies
- Development began in 2020
- 60+ years combined experience
- High-touch service offering
- Low account minimums
- Majority women-owned firm

At Cap Six, investment performance is driven by process, not personality. KAIA, our proprietary investment engine, integrates data, research, and oversight into a single, evidence-based system for portfolio construction, risk management, and tax-aware execution.

KAIA stands for Knowledge, Advanced Intelligence, and Asset Management. It powers every step of our process, from idea generation to implementation, ensuring decisions are rooted in evidence, not instinct.

We built KAIA to augment our team, not replace it. The engine handles the relentless work by processing data, applying intelligent filters, and evaluating research around the clock. Our Investment Committee then steps in where human judgment matters most, making the final decisions on every portfolio with a clearer, more complete picture than traditional approaches allow.

Cap Six strategies are not just active, they are actively intelligent. KAIA enables our team to:

- **Construct portfolios with conviction and discipline**
- **Minimize unintended exposures while optimizing return potential**
- **Deliver consistent, tax-aware outcomes aligned with client objectives**

With KAIA as the engine and our Investment Committee at the helm, Cap Six clients benefit from an investment process that is transparent, scalable, and built for the complexities of today's markets.

Knowledge	Advanced Intelligence	Asset Management
Evidence-based research and advanced data analytics, systematically applied to identify high-conviction investment opportunities and drive informed portfolio decisions.	Automated research infrastructure and proprietary algorithms that construct portfolios with integrated, evidence-based risk controls and adaptive precision at scale.	End-to-end portfolio oversight, from idea generation to real-time implementation, with tax-aware execution designed to optimize performance and long-term after-tax outcomes.

A COMPLETE SOLUTION

Cap Six brings together the strengths of active management, quantitative methodologies, and direct indexing within one unified investment process. At the same time, we minimize the common drawbacks of each approach, such as subjective bias, model rigidity, and passive constraints.

From active management, we take the conviction and leave the ego behind. We preserve thoughtful stock selection while removing bias. Our process is driven by structured analysis and supported by data, not by personal intuition.

From quantitative approaches, we bring discipline without rigidity. We use systematic insights to guide decisions but remain flexible and responsive when market conditions change. Our models inform our thinking but never dictate it.

From direct indexing, we capture the benefits of tax efficiency while pushing beyond passive replication. Real-time loss harvesting, transition planning, and holding period management are embedded throughout our process to help maximize after-tax outcomes.

By integrating the strengths of three distinct approaches, Cap Six offers a modern investment experience built on conviction, discipline, and tax efficiency. Our unified process is designed to preserve wealth, adapt to evolving needs, and deliver long-term value, without sacrificing performance or control.

The Cap Six leadership team brings decades of senior experience across private investment roles, boutique firms, and large asset managers.

Our diverse backgrounds shaped a shared belief: traditional models fall short, and a more adaptive, data-driven investment process is needed to deliver better outcomes. At Cap Six, we combine institutional discipline with a relentless focus on execution to serve clients with precision and transparency.



Coble Jorgensen
Founder and
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Rachel Gilbert
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Chief Growth Officer
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Analytics

STRATEGY OVERVIEWS

U.S. Large Cap Growth (NASDAQ 100 Index) - *Large Cap + High Growth + Tech Focused*

The Large Cap Growth strategy offers a portfolio of large and mega-cap companies with a growth profile and sector allocation similar to the NASDAQ 100 Index.

U.S. Market Income (Dow Jones U.S. Dividend 100 Index) - *S&P 500 + More than Double the Dividend*

The Market Income strategy offers a portfolio of stocks with a dividend yield target of the Dow Jones U.S. Dividend 100 Index and a sector allocation similar to the S&P 500 Index.

U.S. Market Quality (Pacer US Cash Cows 100 Index) - *High Free Cash Flow + Financial Resilience*

The Market Quality strategy targets large and mid cap companies with high free cash flow and disciplined capital management.

U.S. Mid Cap (S&P MidCap 400 Index) - *Concentration + Conviction in Emerging Leaders*

The Mid Cap strategy offers a portfolio of mid-sized companies ranging between \$4B and \$25B in market capitalization.

Texas (S&P MidCap 400 Index) - *Diverse Exposure to Lone Star Leaders*

The Texas strategy offers a portfolio of stocks with a nexus to Texas via domicile, historical connection, revenues or operations within the state.

Enfra Income (AMEIX Index) - *Energy Exposure + Limited Volatility + High Income*

The Enfra Income strategy invests in midstream energy and utility stocks with a targeted yield and lower relative volatility.



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