

# FACTSHEET – 4/1/2022

## Salt High truBeta™ US Market PR Index

### BESCHREIBUNG

The Salt High truBeta™ US Market Index uses truBeta™ estimates to select stocks with the highest sensitivity to the SPDR S&P 500 ETF (SPY). The objective is to magnify exposure to the SPY without the use of borrowing or derivatives through systematic stock selection by targeting higher beta securities with greater accuracy. With an average truBeta™ estimate of approximately 1.50, the Salt High truBeta™ US Market Index seeks to capture 50% more variation than the SPY in the same direction.

Salt Financial's truBeta™ is a proprietary beta forecast that uses a blend of long, medium, and short-term interval return data powered by a machine learning algorithm designed to produce a far more accurate forecast for the next quarter in comparison to traditional methods. By incorporating more recent data and correcting for the bias in estimating high and low beta stocks truBeta™ is intended to provide investors with what we believe is a superior forecast of the market risk embedded in their portfolios.

The index selects 100 of the highest ranked stocks by truBeta™ forecast from a universe composed of the Solactive US Large and Mid Cap Index, a benchmark of the 1000 largest US stocks by market capitalization. SFMGX is equally weighted and rebalanced quarterly with a cap of 30% of components in any one sector. The index is calculated on a price return basis with a base level of 1000.

### HISTORISCHE WERTENTWICKLUNG\*



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### STAMMDATEN

ISIN / WKN	DE000SLA5B23 / SLA5B2	Base Value	1000 Points
Bloomberg / Reuters	SFMGX Index / .SFMGX	Aktueller Stand	10435.10
Index Berechner	Solactive AG	Dividenden	Not included (Price index)
Index Typ	Price Return	Berechnung	09:30am to 4:00pm (EST), every 60 seconds
Index Währung	USD	Historie	Available daily back to 02.07.2018
Index Komponenten	100		

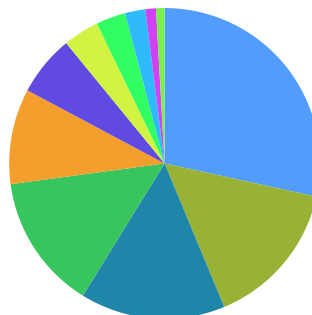
### KENNZAHLEN

USD	1 Month	1 Quarter	YTD	1 YR	3 YR	5 YR	10 YR	Since Inception
Performance	1.03%	-7.99%	-7.99%	-5.64%	51.66%			65.02%
Performance (p.a.)				-5.65%	14.89%			12.85%
Volatilität (p.a.)	49.55%	43.16%	42.83%	29.20%	36.37%			33.33%
Hoch	11042.84	11455.22	11455.22	12282.19	12282.19			12282.19
Tief	9101.29	9101.29	9101.29	9101.29	4127.27			4127.27
Sharpe Ratio*	0.26	-0.67	-0.67	-0.20	0.40			0.38
Max. Drawdown	-11.89%	-20.55%	-20.55%	-25.90%	-45.98%			-45.98%
VaR 95 \ 99				-47.8% \ -71.9%	-50.9% \ -105.9%			-49.1% \ -91.1%
CVaR 95 \ 99				-62.7% \ -83.4%	-88.7% \ -174.3%			-79.9% \ -152.5%

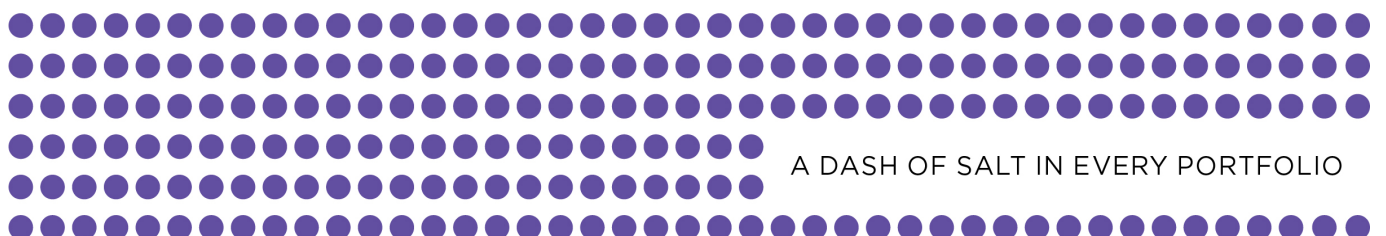
\* Bis einschließlich 31. Dezember 2021 werden ex-post Sharpe Ratios mittels des der Währung entsprechenden und laufeitenkongruenten LIBOR-Satzes berechnet. Ab 3. Januar 2022 werden die Sharpe Ratios über den relevanten risikolosen overnight-Satz berechnet, also SONIA (Britisches Pfund), SOFR (US Dollar) oder EURIBOR Overnight (Euro).

### AKTUELLE BRANCHENZUSAMMENSETZUNG

- Technology 28.4%
- Consumer Services 15.3%
- Finance 15.1%
- Consumer Cyclicals 14.1%
- Industrials 9.9%
- Healthcare 6.3%
- Consumer Non-Cyclical 3.7%
- Non-Energy Materials 3.1%
- Business Services 2.1%
- Telecommunications 1.1%
- Utilities 0.9%



Sector data provided by Bloomberg BICS



A DASH OF SALT IN EVERY PORTFOLIO

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### TOP KOMponentEN 4/1/2022

Unternehmen	Ticker	Land	Währung	Gewicht
GAMESTOP CORP	GME UN Equity	US	USD	1.53%
AMC ENTERTAINMENT HOLDINGS INC	AMC UN Equity	US	USD	1.40%
AFFIRM HOLDINGS INC	AFRM UW Equity	US	USD	1.30%
DOCUSIGN INC	DOCU UW Equity	US	USD	1.24%
CLOUDFLARE INC - CLASS A	NET UN Equity	US	USD	1.20%
DOORDASH INC	DASH UN Equity	US	USD	1.19%
GINKGO BIOWORKS HOLDINGS INC	DNA UN Equity	US	USD	1.18%
TESLA INC	TSLA UW Equity	US	USD	1.17%
EVERBRIDGE INC	EVBG UQ Equity	US	USD	1.17%
TELADOC HEALTH INC	TDOC UN Equity	US	USD	1.16%
FASTLY INC - CLASS A	FSLY UN Equity	US	USD	1.16%
UNITED AIRLINES HOLDINGS INC	UAL UW Equity	US	USD	1.13%
BLOCK INC	SQ UN Equity	US	USD	1.13%
SNOWFLAKE INC	SNOW UN Equity	US	USD	1.12%

For more information regarding Salt Financial, please visit [www.saltfinancial.com](http://www.saltfinancial.com)

For more information regarding index calculation, please visit [www.solactive.com](http://www.solactive.com).

\* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

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