

# FACTSHEET – 9/30/2020

## Salt High truBeta™ US Market GTR Index

### BESCHREIBUNG

Salt High truBeta™ US Market GTR 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. SFMGXT is equally weighted and rebalanced quarterly with a cap of 30% of components in any one sector. The index is calculated on a gross total return basis with a base level of 1000.

### HISTORISCHE WERTENTWICKLUNG\*



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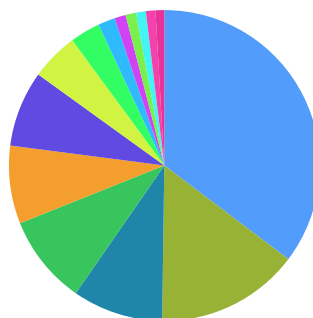
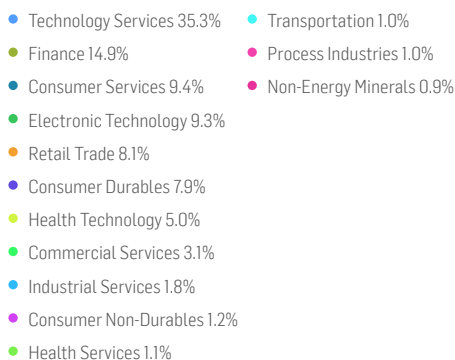
### STAMMDATEN

ISIN / WKN	DE000SLA5B31 / SLA5B3	Base Value	1000 Points
Bloomberg / Reuters	SFMGXT Index / .SFMGXT	Aktueller Stand	9909.66
Index Berechner	Solactive AG	Dividenden	Included (Total Return Index)
Index Typ	Gross Total Return	Berechnung	09:00am to 4:30pm (EST), every 60 seconds
Index Währung	USD	Historie	Available daily back to 02.07.2018
Index Komponenten	100		

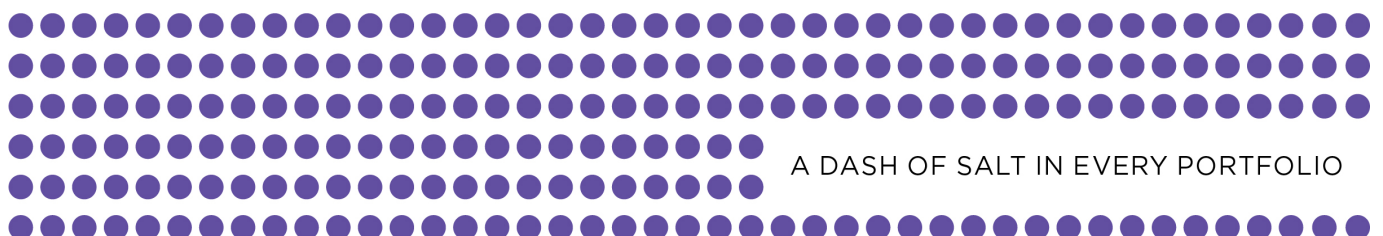
### KENNZAHLEN

USD	1 Month	1 Quarter	YTD	1 YR	3 YR	5 YR	10 YR	Since Inception
Performance	2.84%	14.22%	3.01%	16.69%	-	-	-	26.16%
tableStats.performanceAnnualized	-	-	-	16.65%	-	-	-	9.18%
tableStats.volatilityAnnualized	25.72%	27.90%	58.49%	51.20%	-	-	-	36.25%
Hoch	9909.66	9909.66	10231.90	10231.90	-	-	-	10231.90
Tief	9372.75	8366.08	5299.33	5299.33	-	-	-	5299.33
Sharpe Ratio	1.57	2.56	0.06	0.32	-	-	-	0.24
Max. Drawdown	-4.77%	-5.39%	-45.76%	-45.76%	-	-	-	-45.76%
VaR 95 \ 99			-71.8% \ -205.0%		-51.0% \ -115.2%	-51.0% \ -115.2%	-51.0% \ -115.2%	-51.0% \ -115.2%
CVaR 95 \ 99			-139.6% \ -230.7%		-91.6% \ -184.2%	-91.6% \ -184.2%	-91.6% \ -184.2%	-91.6% \ -184.2%

### AKTUELLE BRANCHENZUSAMMENSETZUNG



Sector data provided by Bloomberg BICS



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### TOP KOMponentEN 9/30/2020

Unternehmen	Ticker	Land	Währung	Gewicht
IMMUNOMEDICS INC	IMMU UQ Equity	US	USD	1.91%
CARVANA CO	CVNA UN Equity	US	USD	1.21%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	1.20%
BEYOND MEAT INC	BYND UW Equity	US	USD	1.17%
ZOOM VIDEO COMMUNICATIONS INC	ZM UW Equity	US	USD	1.16%
PINTEREST INC	PINS UN Equity	US	USD	1.15%
ROKU INC	ROKU UW Equity	US	USD	1.15%
CLOUDFLARE INC - CLASS A	NET UN Equity	US	USD	1.14%
ZILLOW GROUP INC - C CLASS	Z UW Equity	US	USD	1.13%
SQUARE INC - A	SQ UN Equity	US	USD	1.12%
DARDEN RESTAURANTS	DRI UN Equity	US	USD	1.10%
TELADOC HEALTH INC	TDOC UN Equity	US	USD	1.09%
WAYFAIR INC	W UN Equity	US	USD	1.09%
TESLA INC	TSLA UW Equity	US	USD	1.09%

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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