

FACTSHEET – 10/14/2021

Salt Low truBeta™ US Market Index PR

BESCHREIBUNG

The Salt Low truBeta™ US Market Index is designed to reflect the performance of a lower volatility equity strategy by targeting stocks with lower sensitivity to the SPDR S&P 500 ETF (truBeta™ scores less than 1.0) and tend to maintain a more stable beta over time.

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 Salt Low truBeta™ US Market Index selects 100 stocks from a universe composed of the Solactive US Large and Mid Cap Index, a benchmark of the 1000 largest US stocks by market capitalization. The index is equally weighted and is calculated on a price return basis with a base level of 1000.

HISTORISCHE WERTENTWICKLUNG*



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STAMMDATEN

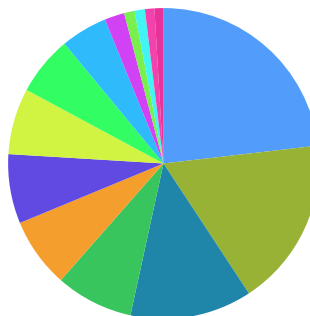
ISIN / WKN	DE000SLA6XA2 / SLA6XA	Base Value	1000 Points
Bloomberg / Reuters	SFSTB Index / .SFSTB	Aktueller Stand	9180.88
Index Berechner	Solactive AG	Dividenden	Not included (Price index)
Index Typ	Price Return	Berechnung	09:00am to 10:30pm (CET), every 15 seconds
Index Währung	USD	Historie	Available daily back to 10.23.2018
Index Komponenten	100		

KENNZAHLEN

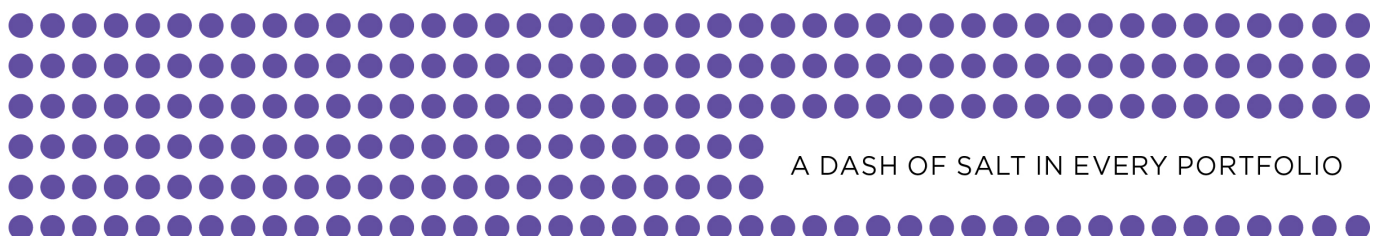
USD	1 Month	1 Quarter	YTD	1 YR	3 YR	5 YR	10 YR	Since Inception
Performance	-0.66%	-0.46%	9.96%	13.23%	-	-	-	30.20%
tableStats.performanceAnnualized	-	-	-	13.24%	-	-	-	9.27%
tableStats.volatilityAnnualized	10.89%	9.61%	10.33%	10.82%	-	-	-	20.12%
Hoch	9269.32	9513.75	9513.75	9513.75	-	-	-	9513.75
Tief	8928.86	8928.86	8006.82	7691.98	-	-	-	5729.28
Sharpe Ratio	-0.72	-0.20	1.22	1.20	-	-	-	0.45
Max. Drawdown	-3.67%	-6.15%	-6.15%	-6.15%	-	-	-	-33.73%
VaR 95 \ 99			-18.0% \ -26.7%	-26.4% \ -67.1%	-26.4% \ -67.1%	-26.4% \ -67.1%	-26.4% \ -67.1%	-26.4% \ -67.1%
CVaR 95 \ 99			-25.3% \ -37.0%	-50.9% \ -110.4%	-50.9% \ -110.4%	-50.9% \ -110.4%	-50.9% \ -110.4%	-50.9% \ -110.4%

AKTUELLE BRANCHENZUSAMMENSETZUNG

- Consumer Defensive 23.2%
- Utilities 17.6%
- Healthcare 12.7%
- Real Estate 8.1%
- Financial Services 7.3%
- Industrials 7.2%
- Technology 6.9%
- Consumer Cyclical 6.2%
- Communication Services 4.9%
- Basic Materials 2.1%
- Finance 1.1%
- Consumer Cyclicals 1.1%
- Industry 1.0%
- Health Technology 0.9%



Sector data provided by Bloomberg BICS



A DASH OF SALT IN EVERY PORTFOLIO

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TOP KOMPONENTEN 10/14/2021

Unternehmen	Ticker	Land	Währung	Gewicht
GENTEX CORP	GNTX UN Equity	US	USD	1.20%
CME GROUP INC	CME UN Equity	US	USD	1.11%
BROWN & BROWN INC	BRO UN Equity	US	USD	1.11%
INTERCONTINENTAL EXCHANGE INC	ICE UN Equity	US	USD	1.10%
COUSINS PROPERTIES INC	CUZ UN Equity	US	USD	1.09%
NEW YORK TIMES CO/THE	NYT UN Equity	US	USD	1.09%
AIR PRODUCTS & CHEMICALS INC	APD UN Equity	US	USD	1.09%
ARCHER-DANIELS-MIDLAND CO	ADM UN Equity	US	USD	1.08%
GENERAL MILLS INC	GIS UN Equity	US	USD	1.08%
MERCK & CO. INC.	MRK UN Equity	US	USD	1.08%

For more information regarding Salt Financial, please visit www.saltfinancial.com

For more information regarding index calculation, please visit 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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