



WEALTHSHIELD

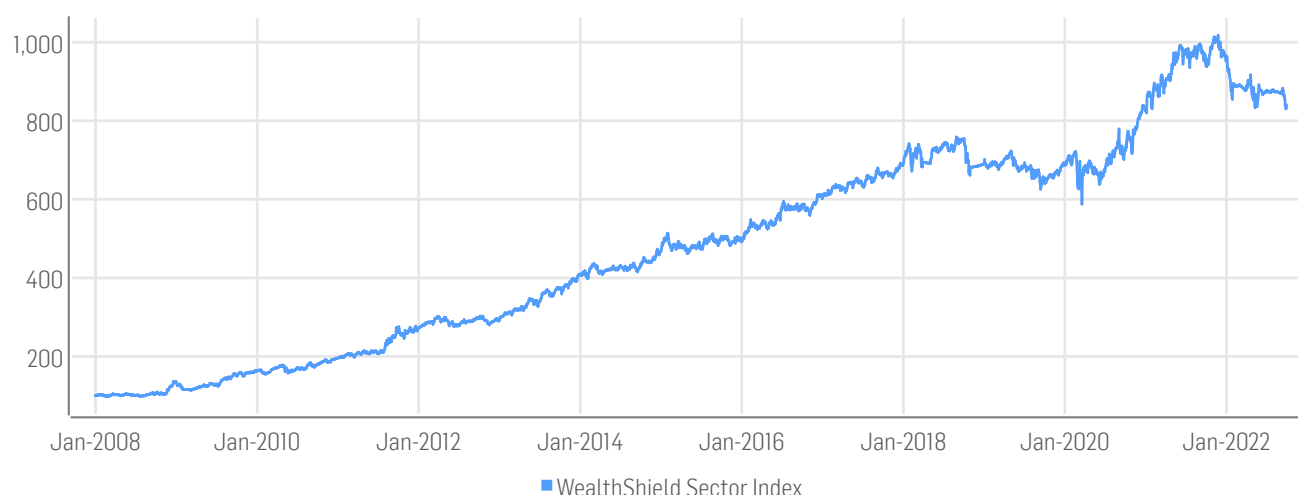
# FACTSHEET – 9/29/2022

## WealthShield Sector Index

### DESCRIPTION

The WealthShield Sector Index (the "Index") is designed to participate in U.S equity market growth while protecting against market downturns. The index invests in liquid U.S sector and subsector ETFs, or U.S Government bond ETFs based on a simple rules-based system (the "system"). If the system suggests a risk-on environment, U.S sector and subsector ETFs are ranked and the top 5 sectors are selected based on historical momentum. Only the sectors that are in positive trends make it into the index. If a sector is in a negative trend, then the index is invested in short-term U.S Government bond ETFs. When the system indicates a risk-off atmosphere the index invests in Intermediate to Long-term U.S Government bond ETFs.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
Performance	-13.32%	16.04%	20.47%	-0.28%	0.65%	13.91%	21.90%	5.45%	14.21%	39.87%	7.52%

### CHARACTERISTICS

ISIN / WKN	DE000SLA2E56 / SLA2E5	Base Value / Base Date	100 Points / 12/31/2007
RIC	.WSSI	Last Price	833.62
Index Calculator	Emerald Investment Partners	52W High	1017.83
Index Type	Total Return	52W Low	830.22
Index Currency	USD	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Members	3	History	Available daily back to 12/31/2007
Dividends	Reinvested (Total Return Index)		



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### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.34%	-5.00%	-6.21%	-11.07%	-13.32%	733.62%
Performance (p.a.)						15.47%
Volatility (p.a.)	11.28%	6.99%	13.85%	12.99%	12.77%	15.04%
High	882.83	882.83	916.90	1017.83	963.36	1017.83
Low	830.22	830.22	830.22	830.22	830.22	98.09
Sharpe Ratio*	-3.96	-3.11	-1.10	-1.09	-1.60	0.83
Max. Drawdown	-5.96%	-5.96%	-9.45%	-18.43%	-13.82%	-22.57%
VaR 95 \ 99				-22.0% \ -49.1%		-23.8% \ -41.5%
CVaR 95 \ 99				-36.2% \ -53.6%		-35.3% \ -55.6%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

### TOP COMPONENTS AS OF 9/29/2022

Company	Ticker	Country	Currency	Index Weight (%)
ISHARES 1-3 YEAR TREASURY BO	SHY UQ Equity	US	USD	62.20%
ENERGY SELECT SECTOR SPDR FUND	XLE UP Equity	US	USD	18.93%
UTILITIES SEL SECTOR SPDR ETF	XLU UP Equity	US	USD	18.86%



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