

FACTSHEET – 4/1/2022

Salt High truBeta™ US Market GTR Index

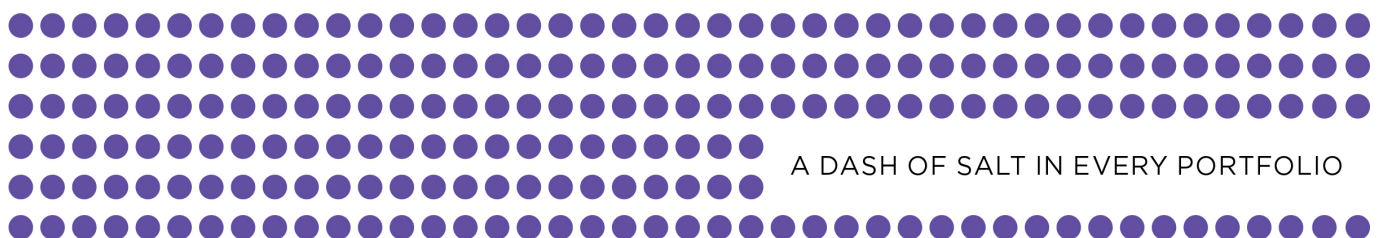
DESCRIPTION

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.

HISTORICAL PERFORMANCE



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CHARACTERISTICS

ISIN / WKN	DE000SLA5B31 / SLA5B3	Base Value	1000 Points
Bloomberg / Reuters	SFMGXT Index / .SFMGXT	Last Price	13752.66
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Gross Total Return	Calculation	09:00am to 4:30pm (EST), every 60 seconds
Index Currency	USD	History	Available daily back to 02.07.2018
Index Members	100		

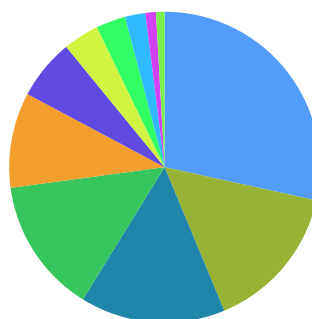
STATISTICS

USD	1 Month	1 Quarter	YTD	1 YR	3 YR	5 YR	10 YR	Since Inception
Performance	1.11%	-7.82%	-7.82%	-4.74%	58.32%			75.08%
Performance (p.a.)				-4.74%	16.55%			14.47%
Volatility (p.a.)	49.52%	43.15%	42.82%	29.20%	36.37%			33.33%
High	14553.55	15069.47	15069.47	16114.39	16114.39			16114.39
Low	11994.00	11994.00	11994.00	11994.00	5299.33			5299.33
Sharpe Ratio*	0.28	-0.66	-0.66	-0.17	0.45			0.43
Max. Drawdown	-11.82%	-20.41%	-20.41%	-25.57%	-45.76%			-45.76%
VaR 95 \ 99				-47.3% \ -71.9%	-51.0% \ -105.9%			-49.1% \ -91.0%
CVaR 95 \ 99				-62.7% \ -83.3%	-88.6% \ -174.3%			-79.8% \ -152.5%

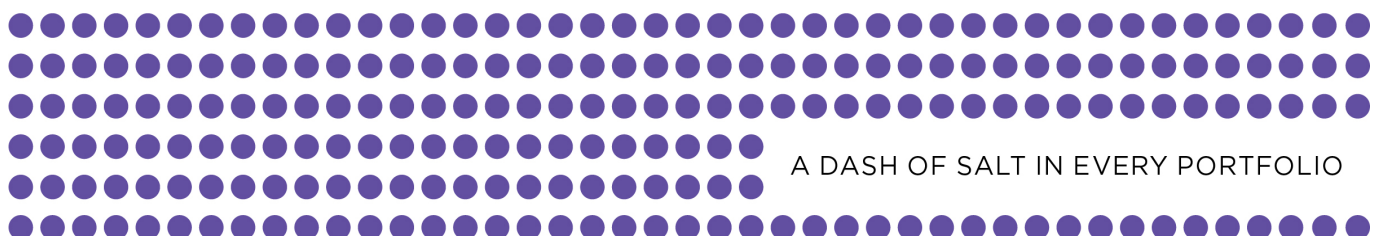
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

Current Composition by Sectors

- 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 COMPONENTS AS OF 4/1/2022

Company	Ticker	Country	Currency	Index Weight (%)
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

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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