

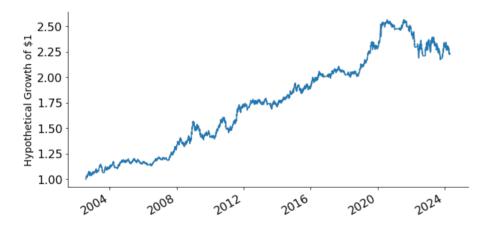
# Salt US Treasury Dynamic Stop-Loss Index

#### Description

The Salt US Treasury Dynamic Stop-Loss Index provides exposure to the iShares 7-10 Year Treasury Bond ETF (IEF) or non-remunerating cash. The Index allocates to medium-term Treasuries (IEF) by default but monitors the level of the most recently issued 10-Year US Treasury note to the mean over the preceding 50 trading days. The Index uses an algorithm to determine whether the current yield is above a threshold expected to lead to higher interest rates (and lower bond prices). If the yield level is above this threshold, the Index reallocates the IEF position to cash. If the Index is allocated to cash and the yield subsequently closes below the threshold, the Index re-allocates to the long position in IEF.

The Index is designed to be a component of a multi-asset index featuring equities, seeking to mitigate the impact of rising interest rates on the portfolio.

#### **Cumulative Performance**



#### **Calendar Returns**

	Index
2014	9.07%
2015	1.51%
2016	6.17%
2017	2.49%
2018	2.48%
2019	8.03%
2020	10.01%
2021	-1.03%
2022	-8.63%
2023	2.62%

#### Performance

		Ret	urns		Annualized Returns				
	1M	3M	YTD	1Yr	3Yr	5Yr	10Yr	From Base Date	
Index	-2.96%	-4.28%	-4.22%	-6.18%	-3.35%	0.65%	2.33%	3.75%	

\*Base Date for the Index is Jul 29, 2002

### **Risk and Return**

	Beta			Annualized Std Dev			Sharpe Ratio			Maximum Drawdown
	3Yr	5Yr	10Yr	3Yr	5Yr	10Yr	3Yr	5Yr	10Yr	Trailing 1Yr
Index	0.23	0.06	0.02	7.70%	7.05%	5.90%	-0.40	0.13	0.42	-9.24%

\*Risk is defined as standard deviation of monthly returns. Returns for calculating Sharpe Ratio are in excess of 1M LIBOR.

Salt US Treasury Dynamic Stop-Loss Index (ticker: -)



## **Contact Us**

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#### Disclaimer

The Inception Date for Salt US Treasury Dynamic Stop-Loss Index was Aug 26, 2022.

All information for an index prior to its Inception Date is back-tested, based on the methodology that was in effect on the Inception Date. Back-tested performance, which is hypothetical and not actual performance, can frequently result in material differences between back-tested results and actual results achieved by an investment strategy.

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