

Salt 52-Week High Index

As of 01/31/2024

Description

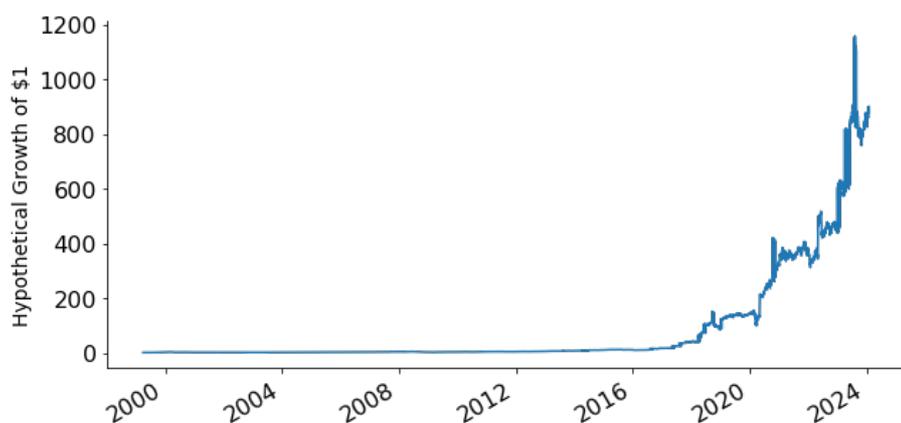
The Salt 52-Week High Index targets stocks at or near their 52-week closing highs—a key indicator of strength and price momentum familiar to many investors. Academic research shows that momentum—buying recent strength—can often lead to further gains and attractive risk-adjusted returns across a range of asset classes and geographies. The Index is designed to target this well-known factor.

Beginning with the top 1000 largest US stocks, the strategy screens for the 300 that are closest to their 52-week high and have made the biggest moves recently, ultimately selecting the 50 best performers over the previous quarter.

Index Highlights

- Targets stocks trading at or near their 52-week highs.
- Aims for differentiated exposure to the well-known momentum factor.
- Rebalances monthly to better adapt to recent market moves.

Cumulative Performance



Calendar Returns

	Index
2014	38.44%
2015	5.33%
2016	46.81%
2017	144.56%
2018	119.50%
2019	63.41%
2020	124.80%
2021	17.34%
2022	17.83%
2023	95.62%

Performance

	Returns				Annualized Returns			
	1M	3M	YTD	1Yr	3Yr	5Yr	10Yr	From Base Date
Index	0.56%	13.57%	0.56%	40.45%	36.74%	47.59%	60.65%	31.36%

*Base Date for the Index is Mar 31, 1999.

Risk and Return

	Beta			Annualized Std Dev			Sharpe Ratio			Maximum Drawdown
	3Yr	5Yr	10Yr	3Yr	5Yr	10Yr	3Yr	5Yr	10Yr	Trailing 1Yr
Index	1.02	1.05	1.13	43.78%	43.63%	48.26%	0.90	1.08	1.19	-34.53%

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

Salt 52-Week High Index (ticker: SFTTW)

Contact Us

info@saltfinancial.com

Disclaimer

The Inception Date for Salt 52-Week High Index was Jan 5, 2021.

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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