

INDEX DESCRIPTION

The ASYMmetric 500 Index (ASPY) is designed to produce the returns of the 500 largest capitalized equity securities publicly traded in the U.S. (the "Market") with a fraction of the risk of the Market over a market cycle. The index is constructed to make money in bear markets and capture the majority of the Market upside in bull markets. ASPY is a rules-based long / short index that dynamically manages net exposure across market cycles.

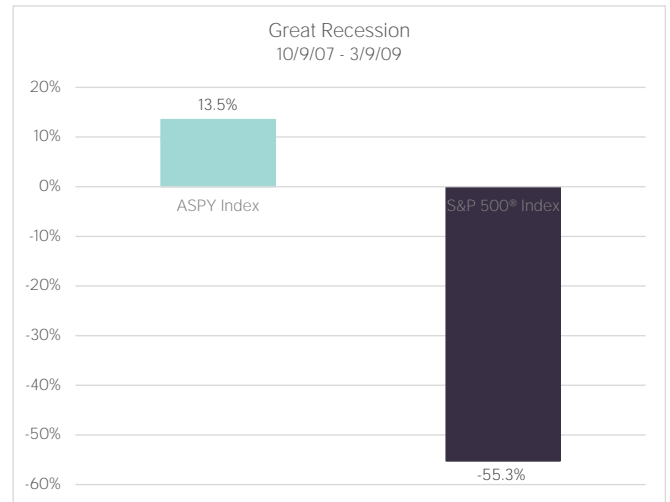
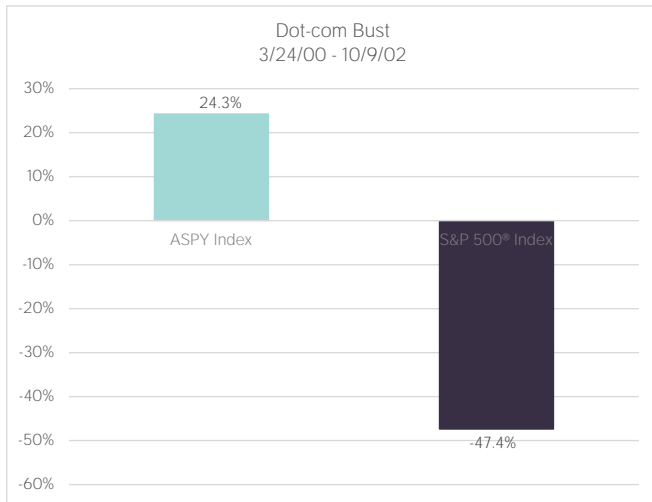
INVESTMENT OBJECTIVES

PROTECTION: make money in a bear market

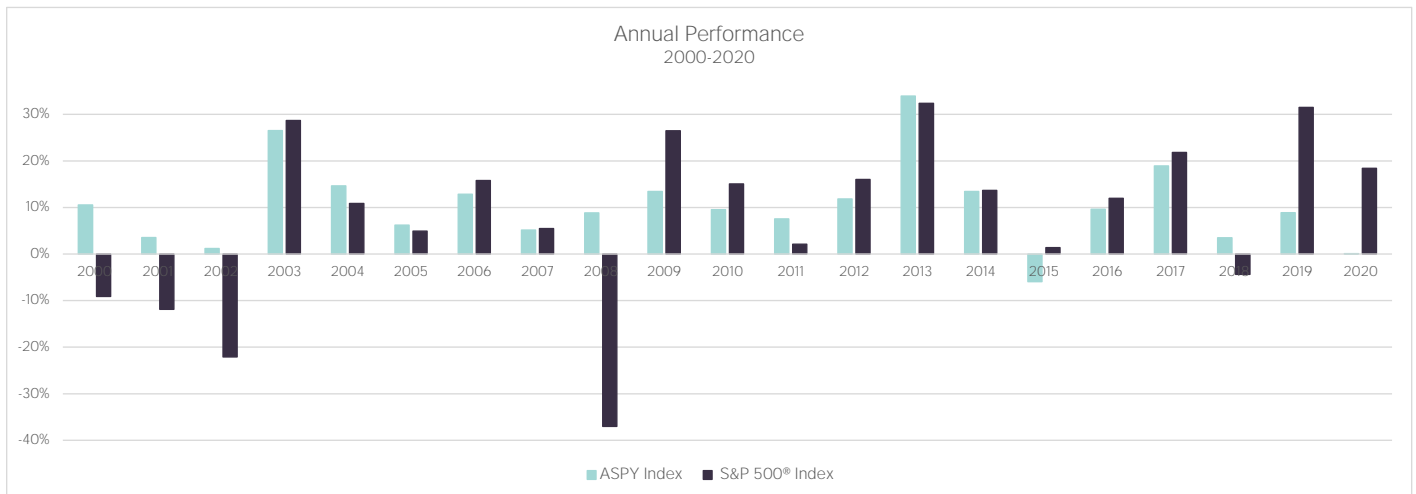
CONSISTENCY: market returns with a fraction of the risk

DIVERSIFICATION: uncorrelated ASYMmetric returns

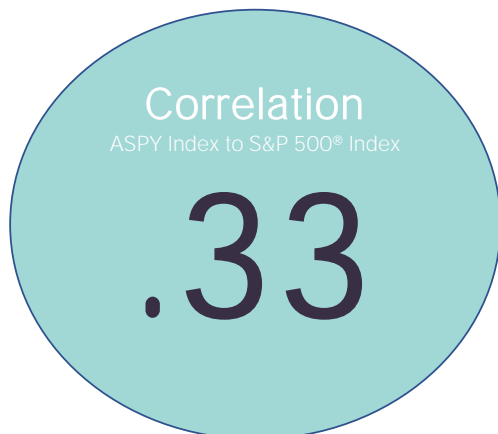
PROTECTION



CONSISTENCY

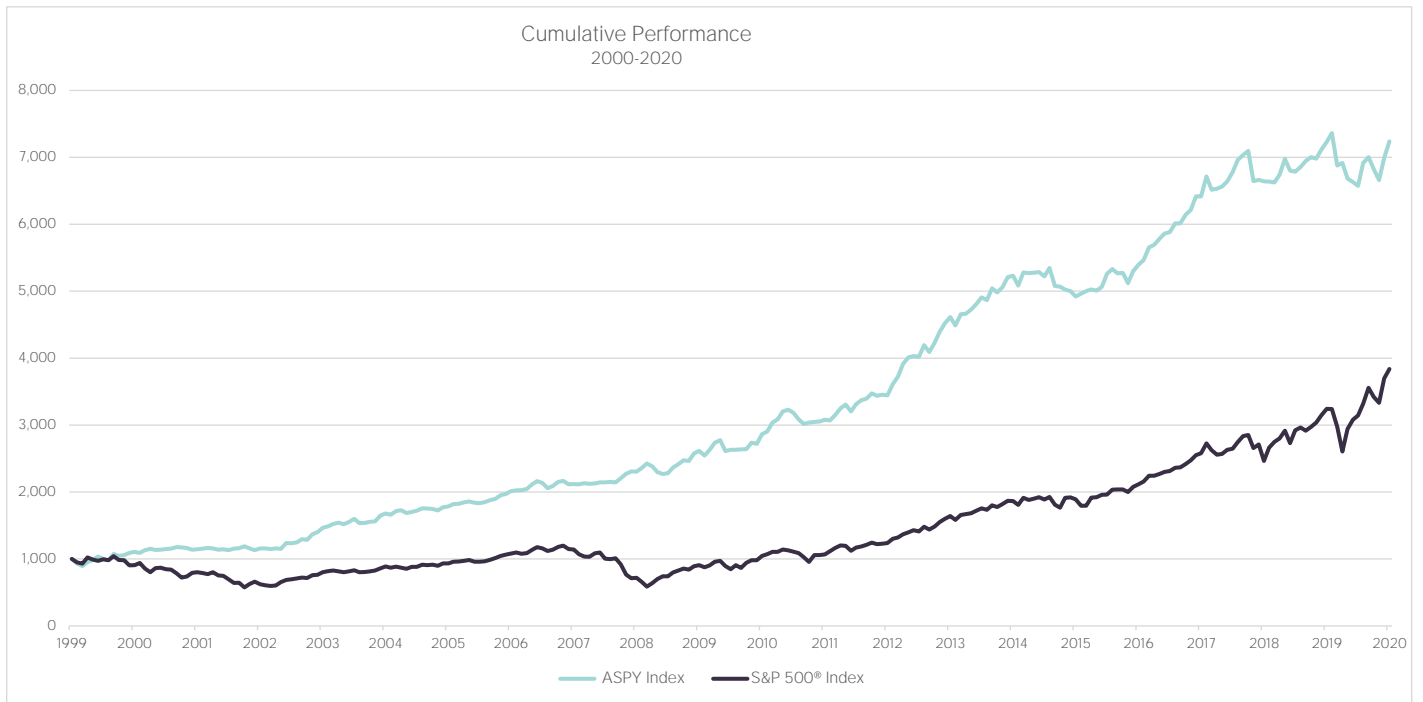


DIVERSIFICATION



INDEX DETAILS

Index Name	ASYMmetric 500 Index
Index Ticker - Bloomberg / Reuters	ASPY Index / .ASPY
Inception Date	12/31/99
Rebalancing Frequency	Monthly
Financial Products Tied to Index	ASYMshares™ ASYMmetric 500 ETF
	NYSE Ticker: ASPY
Index Owner	ASYMmetric Investment Solutions
Index Calculator	Solactive
Benchmark	S&P 500® Index



ROLLING PERFORMANCE	ASPY	S&P 500®	Alpha
1-Year	0.1%	18.4%	-18.3%
3-Year	4.1%	14.2%	-10.1%
5-Year	8.0%	15.2%	-7.2%
10-Year	9.7%	13.9%	-4.2%
Inception	9.9%	6.6%	3.3%

Inception date January 1, 2000 *Data as of 12/31/2020*

ANNUAL PERFORMANCE	ASPY	S&P 500®	Alpha
2000	10.5%	-9.1%	19.6%
2001	3.5%	-11.9%	15.4%
2002	1.2%	-22.1%	23.3%
2003	26.5%	28.7%	-2.2%
2004	14.7%	10.9%	3.8%
2005	6.2%	4.9%	1.3%
2006	12.9%	15.8%	-2.9%
2007	5.2%	5.5%	-0.3%
2008	8.8%	-37.0%	45.8%
2009	13.5%	26.5%	-13.0%
2010	9.5%	15.1%	-5.5%
2011	7.5%	2.1%	5.4%
2012	11.8%	16.0%	-4.2%
2013	34.0%	32.4%	1.6%
2014	13.4%	13.7%	-0.3%
2015	-5.9%	1.4%	-7.3%
2016	9.6%	12.0%	-2.4%
2017	18.9%	21.8%	-2.9%
2018	3.5%	-4.4%	7.9%
2019	8.9%	31.5%	-22.6%
2020	0.1%	18.4%	-18.3%

Inception date January 1, 2000 *Data as of 12/31/2020*

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