

## TrueMark Expands Structured Outcome ETF Suite

*DECZ is the sixth of TrueShares monthly Structured Outcome ETF lineup that provide investors uncapped upside exposure to S&P 500 with built-in downside buffers*

New York, NY, December 1, 2020—Rosemont, IL-based asset manager TrueMark Investments today launched DECZ, the latest ETF in the TrueShares structured outcome product suite. The TrueShares Structured Outcome (December) ETF is sub-advised by SpiderRock Advisors, a Chicago-based asset management firm specializing in option overlay strategies. The fund seeks to provide investors with structured outcome exposure to the S&P 500 Price Index. TrueMark believes its structured outcome ETF suite is the first of its kind to offer built-in downside buffers with uncapped upside participation.<sup>1</sup>

DECZ's structure allows for the potential of an asymmetric return profile. The fund seeks to provide investors with returns (before fees and expenses) that track the S&P 500 Price Index, while seeking to provide a buffer of 8-12% on the first of that index's losses over the fund's one-year investment period. In practice, the fund adviser will target the buffer at 10% of index declines over the investment period following the first day of trading while also allowing for uncapped upside participation. DECZ's expense ratio is 0.79%.

"On-going volatility is a tall obstacle to navigate, and 2020 seems to have raised the bar. The combination of low-yields amid a surprisingly resilient, yet tumultuous, equity market have left many investors at a crossroads," said Michael Loukas, CEO at TrueMark Investments, the Advisor to TrueShares. "DECZ is a practical tool for investors that need to deploy capital but are wary of a sharp drawdown. It is now possible to maintain upside exposure without taking on the full downside risk thanks to the built-in buffers and uncapped upside participation at the core of these liquid, cost-efficient ETFs."

DECZ is the sixth in a monthly series of twelve ETFs that comprise the TrueShares Structured Outcome ETF suite. Each fund will roll over at the end of a year-long term, at which point the downside buffer and upside participation will reset based on current pricing for the options used by the strategy for each respective ETF.

"The capital markets landscape that 2020 has presented to all investors make the TrueShares Structured Outcome series quite timely. Those allocating to equities are needing and desiring built in buffers to help offset the volatility inherent in markets, and that need has been amplified this year", said Eric Metz, fund portfolio manager and Chief Investment Officer at SpiderRock Advisors. "As a result, we're seeing growing demand for cost-effective exposure to strategies that offers downside protection while still giving investors the opportunity to participate in the ongoing bull market."

Please note that the Funds have characteristics unlike many other traditional investment products and may not be suitable for all investors.

**1. Due to the cost of the options used by the Fund, the correlation of the Fund's performance to that of the S&P 500 Price Index will be less than if the Fund invested directly in the S&P 500 Price Index without using options, and could be substantially less.**

## **About TrueMark Investments**

At TrueMark, we serve investors with ETFs that deliver true exposure to thematic, modern economy asset classes, strategies, and industries. We pair investment expertise with industry knowledge and experience, partnering with 3rd parties we believe are specialized, highly qualified industry experts to power investment management decisions, all at a price comparable to passive management.

## **About SpiderRock Advisors**

SpiderRock Advisors is a Chicago-based asset management firm specializing in option overlay strategies. We use our comprehensive derivatives expertise and world-class technology to deliver solutions to investors, advisors, and institutions.

**The Fund's investment objectives, risks, charges and expenses should be considered carefully before investing. The prospectus contains this and other important information, and it may be obtained at <https://www.true-shares.com/DECZ>. Read it carefully before investing. Foreside Fund Services, LLC, distributor.**

The Fund has characteristics unlike many other traditional investment products and may not be suitable for all investors. You should only consider an investment in the Fund if you fully understand the inherent risks, which can be found in the prospectus.

**Investing involves risks. Loss of principal is possible.** There is no guarantee the fund will achieve its investment objective.

The TrueShares Structured Outcome ETFs seek to provide investors with returns (before fees and expenses) that track those of the S&P 500 Price Return Index (the "S&P 500 Price Index") while seeking to provide a buffer against the first 8% to 12% of S&P 500 Price Index losses, over a one year period without a Cap on potential upside returns. The Fund is recently organized with no operating history for prospective investors to base their investment decision which may increase risks.

The Fund employs a buffered strategy in an attempt to buffer against losses in the S&P 500 Price Index over the course of a 1-year period. There is no guarantee the Fund will be successful in this strategy, and investors may experience losses beyond targeted levels.

Due to the cost of the options used by the Fund, the correlation of the Fund's performance to that of the S&P 500 Price Index will be less than if the fund invested directly in the S&P 500 Price Index without using options, and could be substantially less. The Funds are designed to seek to achieve their investment objective for investments made on the first day of an Investment Period and held until the last day of the Investment Period. In the event an investor purchases Shares after the date the which the options were entered into or sells Shares prior to the last day of the Investment period, the buffer that the Fund seeks to provide may not be available and there may be limited to no upside potential. The Fund does not provide principal protection and an investor may experience significant losses on its investment, including the loss of its entire investment.