

Engineered for Uncertainty

Salt Financial uses modern technology and data science to improve fundamental measures of risk in investing.



Salt develops forward-looking measures of risk built for higher precision and responsiveness to changing markets. We leverage the rich information contained in intraday prices to better estimate volatility, powering index-based investment products designed to help investors manage and target portfolio risk.



truBeta™ Indices

A suite of indices designed to target specific levels of risk to protect or enhance investment portfolios. At the core is truBeta™, Salt's advanced approach to forecasting market sensitivity (beta), powered by higher frequency data and modern data science techniques.

[Learn more](#)

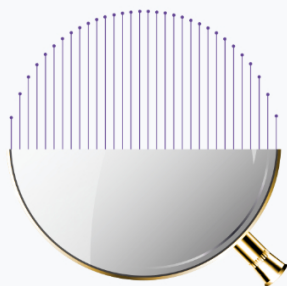


truBeta™
White Paper

truVol™ Risk Control Engine

A high-performance risk control toolkit designed for index products that dynamically manage market exposure. truVol-powered indices are built with the goal of outperforming standard methods of volatility control used in structured notes, annuities, and exchange-traded products.

[Learn more](#)



Data and Analytics

Current and historical risk metrics on over 7,000 US equities and ETFs, updated daily. Features the same truBeta estimates used to construct our risk-focused index products along with volatility, correlation, and liquidity statistics derived from our higher frequency price database.

[Learn more](#)

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Index and Portfolio Strategies

Rules-based strategies leveraging Salt Financial's sophisticated risk analytics, including truBeta™. Helping investors, advisors, and portfolio managers by better targeting risk to meet their investment objectives and seek outperformance.



Salt Financial Indices (SFI) is a wholly owned subsidiary of Salt Financial. Select SFI strategies are available to license for exchange-traded funds, model portfolios, structured products, and other investing vehicles.

truBeta™ Indices

Core building blocks targeting specific levels of market risk using truBeta, a forward-looking forecast of market sensitivity we believe to be more accurate and responsive than traditional measures.

Name	Index Ticker	truBeta	Last	Day	MTD	3M	YTD	Since Inception	Inception Date	Documents
Salt High truBeta US Market Index	SFMGXT	1.31	8878.94	0.99%	4.55%	-2.33%	27.40%	13.04%	2018-02-07	Methodology
Salt Low truBeta US Market Index	SFSTBT	0.56	13990.8	-0.27%	-1.81%	0.53%	21.25%	15.69%	2018-10-23	Methodology
Salt Hi-Lo Risk Momentum Index	SFHILOT	0.56	20084	-0.27%	-1.81%	0.53%	-	5.79%	2019-05-13	Methodology

truVol™ Risk Control Indices

The truVol Risk Control Engine is an advanced method of targeting risk with more responsiveness to volatility shocks for use in risk-controlled investment products. Engineered to integrate with a variety of benchmark and proprietary strategies, the truVol Risk Control Engine offers configurable parameters for volatility and aggressiveness that can be customized for use in structured notes, fixed index annuities, or other index-linked products.

The indices below pair the truVol Risk Control Engine with a broad market equity benchmark (the Solactive US Large & Midcap Index). These indices, the stand-alone truVol Risk Control Engine, and custom integrations with other benchmarks and strategies are all available for licensing.

Name	Base Equity Exposure*	Last	Day	MTD	3M	YTD	Since Inception	Inception Date
Salt US Market truVol Risk Control 10% (Total Return)	US Large and Midcap	410.64	0.47%	1.80%	-	-	1.80%	2019-09-30
Salt US Market truVol Risk Control 8% (Excess Return)	US Large and Midcap	245.99	0.64%	2.12%	-	-	2.12%	2019-09-30
Salt US Market truVol Risk Control 4% (Excess Return)	US Large and Midcap	161.91	0.32%	1.06%	-	-	1.06%	2019-09-30

*Base Equity Exposure is the Solactive US Large & Midcap Index, a benchmark featuring the top 1000 US stocks by market capitalization, administered and calculated by Solactive AG. [Click here for additional information.](#)

Portfolio Strategies

Salt Portfolio Strategies offer advisors and investors simple models featuring core truBeta building blocks in combination with third-party ETFs. They are designed to illustrate the power of truBeta as a portfolio construction tool to complement a core investment strategy.

All portfolios are rebalanced once annually, on December 31st, re-allocating to their initial asset allocations.

Name	truBeta	Last	Day	MTD	3M	YTD	Since Inception	Inception Date
Conservative 20% High truBeta 80% iShares 7-10 Yr Treasury (IEF)	0.12	317.96	-0.07%	0.20%	1.07%	12.37%	14.39%	2018-11-20
Balanced 35% High truBeta 65% iShares Core US Aggregate Bond (AGG)	0.44	289.21	0.25%	1.42%	0.13%	14.69%	14.59%	2018-11-20
Aggressive 30% High truBeta 70% SPDR S&P 500 ETF (SPY)	1.09	732.24	0.69%	2.92%	-0.10%	24.42%	18.50%	2018-11-20

For information on licensing SFI indices or strategies, contact 646-779-1050 or licensing@saltfinancial.com.

Calculated as of Oct 28, 2019. All indices are administered by SFI with calculation services provided by Solactive AG. All Portfolio Strategies are managed and calculated by SFI using data provided by Bloomberg LP.

truBeta™ estimates are forecasts are based on Salt Financial analytics as of the calculation date.