

# Salt Financial Indices Announces 2019 Performance

*truBeta™ US market indices show gains across the risk spectrum in a strong year for the broader market*

**NEW YORK --January 6, 2020 --** Salt Financial Indices LLC, a provider of risk-focused indices and analytics, today announced full year performance for its core truBeta™ US market indices.

The High and Low truBeta™ indices share a common selection universe and construction methodology. The indices select components from the Solactive US Large and Midcap Index, a benchmark of the top 1,000 stocks in the US ranked by market capitalization. The universe is further filtered by trading volume, helping minimize transaction costs in tracking the index while selecting from a broad range of more liquid US large and midcap stocks. Both indices are also equally weighted, sector capped, and rebalanced quarterly.

## 2019 Calendar Year Performance

Index	Ticker	Return	Volatility	Beta
Salt High truBeta US Market GTR	SFMGXT	38.03%	20.23%	1.49
Salt Low truBeta US Market GTR	SFSTBT	27.46%	9.27%	0.58
S&P 500 (Benchmark)	SPXT	31.49%	12.47%	1.00

Source: Bloomberg, Salt Financial Indices calculations

In addition to surpassing the S&P 500 in 2019, the High truBeta index also outperformed the S&P 500 High Beta Index, a leading benchmark for high beta US stock exposure, by 359 bps (38.03% vs. 34.44%).

The Low truBeta index trailed the S&P 500 for the year but with 26% lower volatility (9.27% vs. 12.47%). The Low truBeta index also underperformed the S&P 500 Low Volatility Index, a leading benchmark for low risk stock exposure, by 80 bps (27.46% vs. 28.26%) but also with lower volatility (9.27% vs. 9.43%).

“We were very pleased with how our core index strategies achieved their mandates in targeting risk in 2019,” said Tony Barchetto, Founder and Chief Executive Officer at Salt Financial.

In 2020, the company expects to be introducing additional truBeta™ indices focusing on sectors, international equities, and other market capitalization segments. The firm has also adapted its core technology to forecast daily market volatility for a series of risk-controlled index products for use in ETFs, structured products, and fixed index annuities.

“Our initial products helped demonstrate the value of our risk analytics in developing index-based solutions,” said Barchetto. “We look forward to expanding our suite of products in 2020 with a select group of strategic partners with broad reach to additional market segments and customers.”

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## About Salt Financial Indices

Salt Financial Indices LLC is a division of Salt Financial LLC.

Headquartered in New York, Salt Financial is a leading provider of index-based products, risk analytics, and ETFs for the global investing community. We use higher frequency returns and modern data science to develop more sophisticated measures of volatility and market risk. Our analytics, including truBeta™ and truVol™, power index-based solutions for investment advisers and financial institutions to help target and control risk in their portfolios. To learn more, please visit [www.saltfinancial.com](http://www.saltfinancial.com).

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