

## Salt truVol<sup>®</sup> US Large Cap Balanced 5 Index

As of 08/31/2021

### Description

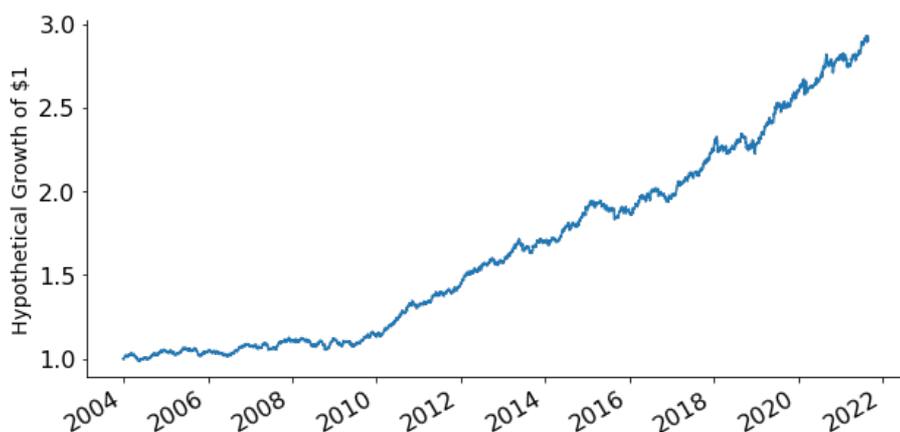
The Salt truVol<sup>®</sup> US Large Cap Balanced 5 Index (ticker: SFBAL) is designed to provide exposure to both US equities and Treasuries while targeting a constant volatility level of 5%. The Index uses the truVol<sup>®</sup> Risk Control Engine (RCE) to help optimize weighting between the SPDR S&P 500 ETF (SPY) and the iShares 7-10 Year Treasury Bond ETF (IEF). The strategy also uses the RCE to maintain a daily volatility target of 5%, using non-renumerated cash to reduce exposure if necessary.

The Index is rebalanced daily and calculated in excess of a daily accrual of the Federal Funds Effective Rate (Excess Return) and includes an index fee of 50 basis points.

### Index Highlights

- Aims for balanced exposure to both equities and Treasury bonds while maintaining a constant volatility level of 5%.
- Seeks to optimally allocate between SPY, IEF, and cash to achieve stable growth while controlling volatility.
- Uses the truVol<sup>®</sup> Risk Control Engine (RCE), a next generation volatility control mechanism designed to respond more rapidly to changing market conditions.

### Cumulative Performance



### Calendar Returns

	Index
2011	9.99%
2012	8.59%
2013	8.42%
2014	11.03%
2015	-0.69%
2016	4.16%
2017	14.57%
2018	1.48%
2019	13.73%
2020	8.74%

### Performance

	Returns					Annualized Returns			From Base Date
	1M	3M	YTD	1Yr	3Yr	5Yr	10Yr		
Index	0.72%	3.76%	3.75%	4.71%	7.68%	7.84%	7.67%	6.26%	

\*Base Date for the Index is Dec 31, 2003.

### Risk and Return

	Beta			Annualized Std Dev			Sharpe Ratio			Maximum Drawdown
	3Yr	5Yr	10Yr	3Yr	5Yr	10Yr	3Yr	5Yr	10Yr	Trailing 1Yr
Index	0.16	0.19	0.20	4.85%	4.68%	4.61%	1.31	1.38	1.47	-3.95%

\*Risk is defined as standard deviation of monthly returns.

## Contact Us

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## Disclaimer

The Inception Date for Salt truVol® US Large Cap Balanced 5 Index was Jul 31, 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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