







## Meet truBeta™

Risk is an integral part of investing. For many decades, the measure of market risk (beta) has not changed. Using stale data leads to inaccurate estimates making it more difficult for investors to find optimal risk/reward trade-offs. At Salt Financial, we inject more recent performance data into the process, generating what we believe is a more accurate and responsive forecast of market sensitivity. We call it truBeta™

With truBeta™ we can build indices that aim to restore the balance of risk and return. truBeta™ indices target specific beta exposure and behavior, aiding sophisticated investors in their quest for outperformance.

## Downloads



truBeta™ White  
Paper



Low truBeta™  
FAQs



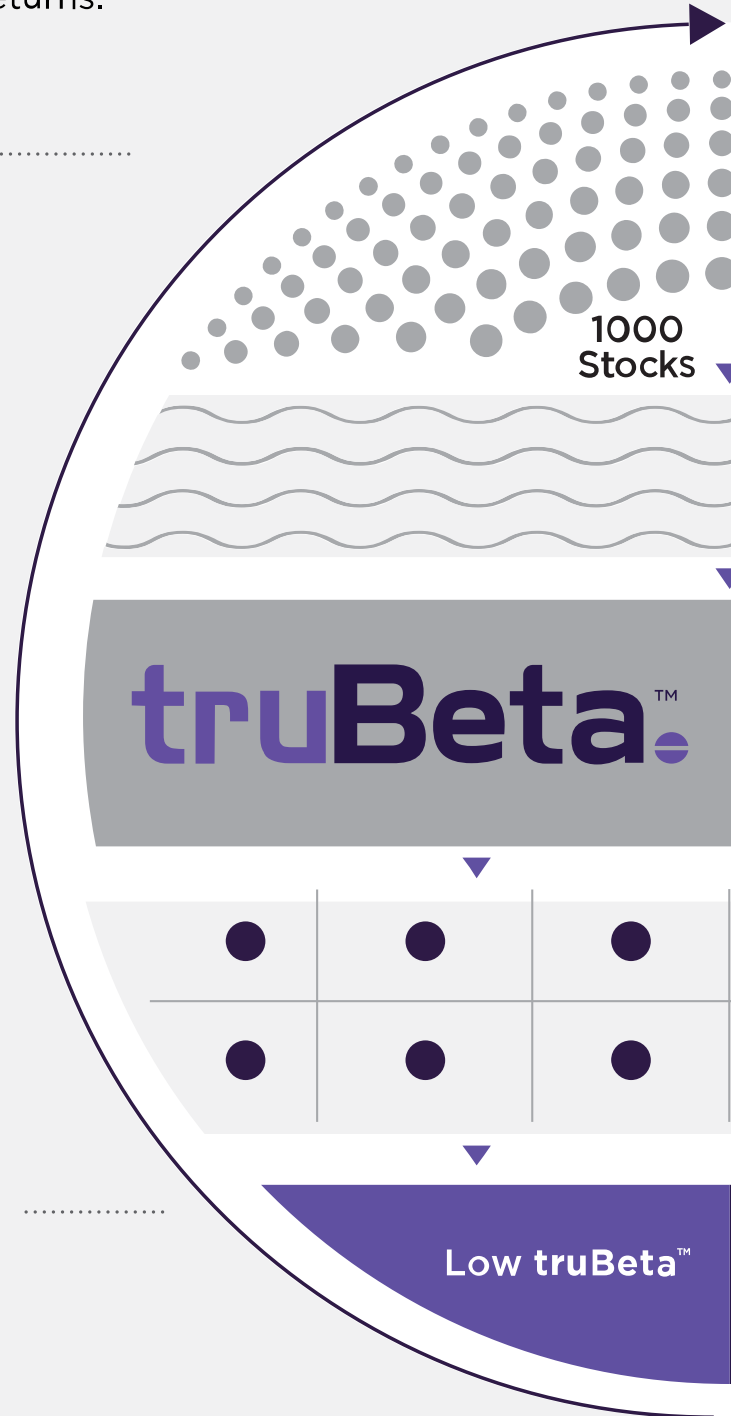
High truBeta™  
FAQs



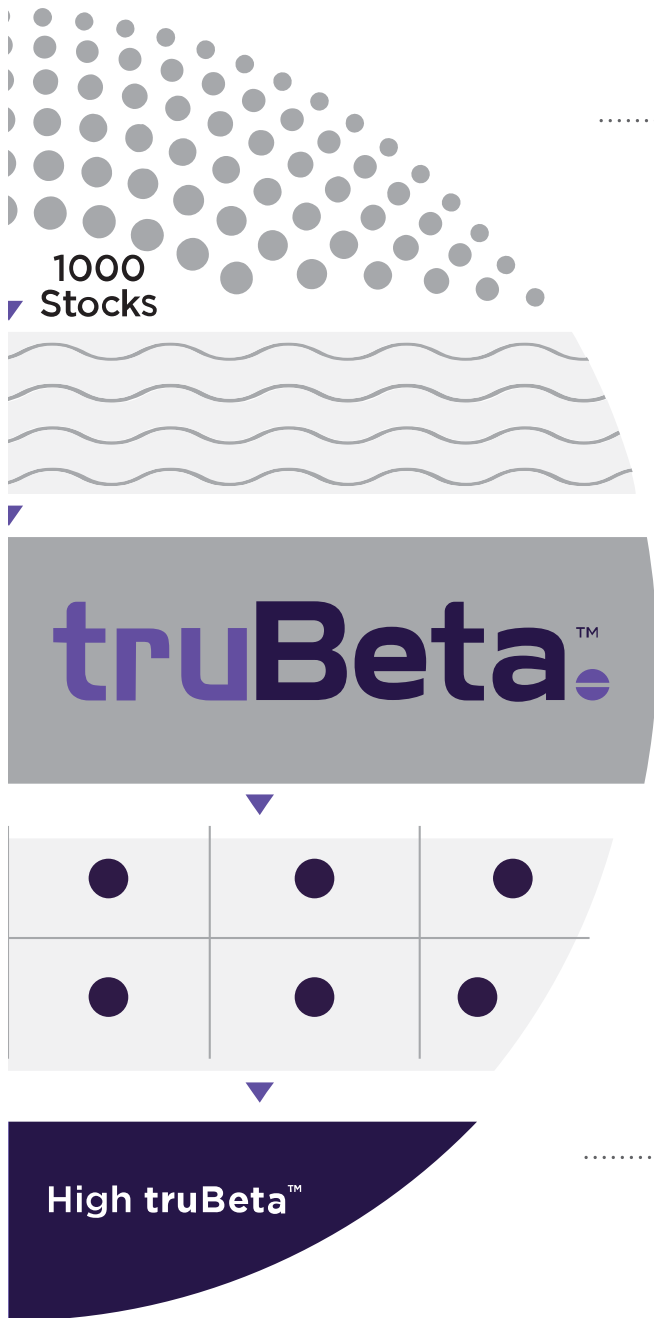
# Salt Low truBeta™

The Salt Low **truBeta™** US Market Index (SFSTB) targets US large and midcap stocks with lower sensitivity to the SPDR S&P 500 ETF (SPY) and less variability in their historical betas. With a **truBeta™** estimate less than the market average of 1.0, the Salt Low **truBeta™** US Market Index aims for lower volatility and the potential for better risk-adjusted returns.

1. Start with top 1000 stocks by market capitalization
2. Filter on 30-day average daily volume to keep the 500 most liquid stocks
3. Calculate **truBeta™** scores for the remaining 500 stocks. Eliminate all stocks at or above a **truBeta™** estimate of 1.0. Calculate a beta Variability score for each remaining stock. A lower score indicates more stability in beta over time
4. Rank the top 100 stocks by Beta Variability, capping sector concentration at 30%
5. Equal weight the portfolio and rebalance quarterly. Current index components remain in the index unless their **truBeta** estimates rises to 1.0 or above, helping reduce turnover



The Salt High **truBeta**<sup>™</sup> US Market Index (SFMGX) targets US large and midcap stocks with higher sensitivity to the SPDR S&P 500 ETF (SPY) and higher correlation to broad market moves. With a **truBeta**<sup>™</sup> estimate of approximately 1.5, the Salt High **truBeta**<sup>™</sup> US Market Index seeks to capture 50% more variation than the market in the same direction.



1. Start with the top 1000 stocks by market capitalization
2. Filter by 30-day average daily volume to keep the 500 most liquid stocks
3. Calculate **truBeta**<sup>™</sup> scores for the remaining 500 stocks. Eliminate stocks with a weaker correlation to market movements
4. Rank the top 100 stocks by **truBeta**<sup>™</sup> score, capping sector concentration at 30%
5. Equal weight the portfolio and rebalance quarterly



Salt Low truBeta™  
Index Fact Sheet



The Salt High  
truBeta™ US Market  
Index Methodology



Salt High truBeta™  
Index FAQs



Salt Low truBeta™  
Index FAQs



The Salt Low truBeta™  
US Market Index  
Methodology

## Contact

Your questions, comments, and feedback are important to us. If you are a financial advisor or institutional investor, please contact us using the information below. We look forward to hearing from you.

### Investment Strategies

**Email:** [info@saltfinancial.com](mailto:info@saltfinancial.com)

**Phone:** (646) 779-1050

**Post:** 20 West 22<sup>nd</sup> Street,

Suite 906

New York, NY 10010

### Data & Analytics

**Email:** [analytics@saltfinancial.com](mailto:analytics@saltfinancial.com)

**Phone:** (646) 779-1042

### Press/Media Inquiries

Christina Panta

KCSA Strategic Communications

**Email:** [cpanta@kcsa.com](mailto:cpanta@kcsa.com)

**Phone:** (212) 896-1208





- FUND OVERVIEW
- PERFORMANCE
- HOLDINGS
- Distributions
- Documents

Easy and secure access to your brokerage account:

- View all of your positions in one place
- Unlock fast, safe trading
- Best-in-class encryption & security

You are now leaving the Salt Financial website

Hyperlinks on this website are provided as a convenience and we disclaim any responsibility for information, services or products found on the websites linked hereto.

[Click here to continue](#)

ETFs

You are now leaving the Salt Financial Advisor website and entering the Salt Financial ETFs website.

[Click here to continue](#)

ETFs

You are now leaving the Salt Financial ETFs website and entering the Salt Financial Advisor website.

[Click here to continue](#)