

# Salt Financial Announces 2020 Performance

*truBeta™ indices deliver strong gains vs. their benchmarks in a volatile year*

*The Garage, Salt's index development shop, opens its doors*

**NEW YORK --January 7, 2021 --** Salt Financial 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.

## 2020 Calendar Year Performance

Index	Ticker	Return	Volatility	Beta
Salt High truBeta US Market GTR	SFMGXT	31.64%	51.36%	1.32
<i>Benchmark: S&amp;P High Beta Index</i>	SP5HBIT	25.72%	53.72%	1.35
Salt Low truBeta US Market GTR	SFSTBT	3.62%	31.06%	0.86
<i>Benchmark: S&amp;P Low Volatility Index</i>	SP5LVIT	-1.11%	33.92%	0.93
S&P 500	SPXT	18.40%	34.43%	1.00

Source: Bloomberg, Salt Financial Indices calculations

The High truBeta™ Index is tracked by the Pacer Salt High truBeta US Market ETF (ticker: SLT) and the Low truBeta™ Index by the Pacer Salt Low truBeta US Market ETF (ticker: LSLT). In 2020, the company expanded its suite of risk-focused indices, launching the Salt truVol® Dynamic Hedge Index, which is tracked by the Direxion Dynamic Hedge ETF (ticker: DYHG).

“As we approach the three-year anniversary of launching our core truBeta indices, we are excited to be introducing more quantitative index products in partnership with leading ETF issuers,” said Tony Barchetto, Founder and Chief Executive Officer.

New Salt index concepts are showcased in “[The Garage](#)”, a preview of products in development that are available for further customization and licensing by fund sponsors. The Garage currently houses some fresh new takes on sector rotation, momentum from 52-week highs, and a new twist on an old favorite featuring one of the most well-known benchmarks in the world.

“The Garage’ highlights some of our best ideas with the potential to be very unique funds with the right partners on board.”, said Alfred Eskandar, COO and President.

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## About Salt Financial

Headquartered in Greenwich, Connecticut, Salt Financial LLC is a leading provider of index solutions and risk analytics, powered by the patent pending truVol® Risk Control Engine (RCE) and proprietary truBeta™ portfolio construction tools. We leverage the rich information contained in intraday prices to better estimate volatility to develop index-based investment products for insurance carriers, investment banks, asset managers, and ETF issuers. Salt is committed to collaborating with industry leaders to empower the pursuit of financial outperformance for investors worldwide. For more information, please visit [www.saltfinancial.com](http://www.saltfinancial.com).

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