

ALTS

ProShares Morningstar Alternatives

Solution ETF Analyst Report

ALTS tracks an index of 7 alternative ETFs, issued by ProShares. The index allocates to the ETFs with an optimizer that aims to maximize risk-adjusted returns. The optimizer assumes investors have existing positions in stocks and bonds.

ESG Themes and Scores

N/A

ESG Rate

N/A

Global Percentile

N/A

Peer Percentile

Performance Data

	ALTS	ETF Database Category Average	Factset Segment Average
1 Month	-0.17%	-2.60%	-1.43%
3 Month	2.44%	-0.75%	1.17%
YTD Return	-0.26%	-2.60%	0.04%
1 Year Return	1.63%	0.23%	2.41%
3 Year Return	10.97%	6.34%	8.01%
5 Year Return	11.73%	11.71%	9.31%

Top 5 Holdings

Symbol	Holding	% Assets
MRGR	ProShares Merger ETF	21.18%
RINF	ProShares Inflation Expectations ETF	16.79%
TOLZ	ProShares DJ Brookfield Global Infrastructure ETF	16.63%
RALS	ProShares RAFI Long/Short ETF	14.72%
HDG	ProShares Hedge Replication ETF	12.55%

Vitals

Issuer	ProShares
Brand	ProShares
Structure	ETF
Expense Ratio	0.95%
Inception	Oct 08, 2014
Index Tracked	Morningstar Diversified Alternatives Index

ETF Database Themes

Category	Long-Short
Asset Class	Alternatives
Asset Class Size	N/A
Asset Class Style	N/A
Region (General)	North America
Region (Specific)	U.S.

FactSet Classifications

Segment	Alternatives: Absolute Returns
Category	Absolute Returns
Focus	Global Macro
Niche	Tactical Asset Allocation
Strategy	Technical
Weighting Scheme	Technical

