

CAPE

DoubleLine Shiller CAPE U.S. Equities ETF

Analyst Report

CAPE is an actively managed, non-transparent ETF that aims to outperform the S&P 500 Index by investing in US stocks of any size from the most undervalued sectors based on the CAPE ratio and momentum factors. The fund utilizes the Precidian non-transparent model.

ESG Themes and Scores

6.04/10

ESG Rate

33.2%

Global Percentile

11.63%

Peer Percentile

Performance Data

	CAPE	ETF Database Category Average	Factset Segment Average
1 Month	0.45%	2.42%	0.67%
3 Month	2.65%	10.47%	4.02%
YTD Return	2.65%	6.75%	3.15%
1 Year Return	7.01%	27.46%	11.55%
3 Year Return	15.19%	15.51%	9.60%
5 Year Return	N/A	4.68%	4.76%

Top 5 Holdings

No Holdings Data Available

Vitals

Issuer	Doubleline ETF Holdings LP
Brand	DoubleLine
Structure	ETN
Expense Ratio	0.65%
Inception	Mar 31, 2022
Index Tracked	Shiller Barclays CAPE US Sector Index

ETF Database Themes

Category	Global Equities
Asset Class	Equity
Asset Class Size	Large-Cap
Asset Class Style	Blend
Region (General)	North America
Region (Specific)	U.S.

FactSet Classifications

Segment	Equity: U.S. - Total Market
Category	Size and Style
Focus	Total Market
Niche	Broad-based
Strategy	Active
Weighting	Proprietary

