

# DMRI

## DeltaShares S&P International Managed Risk ETF

### Analyst Report

DMRI tracks an index with three subcomponents: developed ex-US equity, fixed income, and cash. The fund uses an algorithm to limit volatility, allocating between the three subcomponents.

#### ESG Themes and Scores

7.91/10	70.43%	19.12%
ESG Rate	Global Percentile	Peer Percentile

#### Performance Data

	DMRI	ETF Database Category Average	Factset Segment Average
1 Month	0.10%	3.94%	0.10%
3 Month	-10.35	-5.84%	-10.35%
YTD Return	-10.23	-5.86%	-10.23%
1 Year Return	-5.46%	-2.84%	-5.46%
3 Year Return	2.77%	15.69%	2.77%
5 Year Return	N/A	21.38%	0.00%

#### Top 5 Holdings

Symbol	Holding	% Assets
Other	United States Treasury Notes 2.5% 31-MAR-2027	57.26%
NESN	Nestle S.A.	1.02%
ROG	Roche Holding Ltd Dividend Right Cert.	0.79%
ASML	ASML Holding NV	0.72%
7203	Toyota Motor Corp.	0.63%

#### Vitals

Issuer	Aegon
Brand	DeltaShares
Structure	ETF
Expense Ratio	0.50%
Inception	Jul 31, 2017
Index Tracked	S&P EPAC Ex. Korea LargeMidCap Managed Risk 2.0

#### ETF Database Themes

Category	Foreign Large Cap Equities
Asset Class	Multi-Asset
Asset Class Size	Multi-Cap
Asset Class Style	Blend
Region (General)	Developed Markets
Region (Specific)	Broad

#### FactSet Classifications

Segment	Asset Allocation: Developed Markets Ex-U.S. Target Outcome
Category	Asset Allocation
Focus	Target Outcome
Niche	Capital Appreciation
Strategy	Low Volatility
Weighting Scheme	Volatility

