

DMRL

DeltaShares S&P 500 Managed Risk ETF

Analyst Report

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

ESG Themes and Scores

7.58/10

ESG Rate

61.9%

Global Percentile

42.53%

Peer Percentile

Performance Data

	DMRL	ETF Database Category Average	Factset Segment Average
1 Month	0.07%	2.27%	-0.12%
3 Month	-7.58%	-2.57%	-5.17%
YTD Return	-8.71%	-2.86%	-5.99%
1 Year Return	7.81%	7.69%	0.47%
3 Year Return	35.47%	29.78%	5.46%
5 Year Return	N/A	34.80%	1.35%

Top 5 Holdings

Symbol	Holding	% Assets
Other	United States Treasury Notes 2.5% 31-MAR-2027	34.99%
AAPL	Apple Inc.	4.58%
MSFT	Microsoft Corporation	3.93%
AMZN	Amazon.com, Inc.	2.42%
TSLA	Tesla Inc	1.54%

Vitals

Issuer	Aegon
Brand	DeltaShares
Structure	ETF
Expense Ratio	0.35%
Inception	Jul 31, 2017
Index Tracked	S&P 500 Managed Risk 2.0 Index

ETF Database Themes

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

FactSet Classifications

Segment	Asset Allocation:Asset Allocation Target Outcome
Category	Asset Allocation
Focus	Target Outcome
Niche	Capital Appreciation
Strategy	Low Volatility
Weighting Scheme	Volatility

