

DMRM

DeltaShares S&P 400 Managed Risk ETF

Analyst Report

DMRM tracks and index that offers dynamic exposure to three sub-indices: US mid-cap equity, 5-year Treasuries, and T-bills, with the goal of maintaining a given volatility level. The fund is rebalanced daily.

ESG Themes and Scores

6.19/10

ESG Rate

37.52%

Global Percentile

56.04%

Peer Percentile

Performance Data

	DMRM	ETF Database Category Average	Factset Segment Average
1 Month	-1.77%	0.64%	-0.12%
3 Month	-6.92%	-3.73%	-5.17%
YTD Return	-8.13%	-4.48%	-5.99%
1 Year Return	-4.03%	2.98%	0.47%
3 Year Return	8.97%	24.50%	5.46%
5 Year Return	N/A	34.59%	1.35%

Top 5 Holdings

Symbol	Holding	% Assets
Other	United States Treasury Notes 2.5% 31-MAR-2027	54.02%
Other	U.S. Dollar	5.71%
TRGP	Targa Resources Corp.	0.31%
AA	Alcoa Corporation	0.28%
STLD	Steel Dynamics, Inc.	0.28%

Vitals

Issuer	Aegon
Brand	DeltaShares
Structure	ETF
Expense Ratio	0.45%
Inception	Jul 31, 2017
Index Tracked	S&P 400 Managed Risk 2.0 Index

ETF Database Themes

Category	Mid 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

