

DMRS

DeltaShares S&P 600 Managed Risk ETF

Analyst Report

DMRS 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

5.44/10

ESG Rate

28.22%

Global Percentile

27.55%

Peer Percentile

Performance Data

	DMRS	ETF Database Category Average	Factset Segment Average
1 Month	-2.40%	0.12%	-0.12%
3 Month	-7.26%	-7.37%	-5.17%
YTD Return	-7.62%	-8.40%	-5.99%
1 Year Return	-4.64%	-7.99%	0.47%
3 Year Return	2.48%	22.91%	5.46%
5 Year Return	N/A	28.05%	1.35%

Top 5 Holdings

Symbol	Holding	% Assets
Other	United States Treasury Notes 2.5% 31-MAR-2027	48.49%
Other	U.S. Dollar	2.54%
SWN	Southwestern Energy Company	0.42%
IRT	Independence Realty Trust, Inc.	0.29%
EXPO	Exponent, Inc.	0.28%

Vitals

Issuer	Aegon
Brand	DeltaShares
Structure	ETF
Expense Ratio	0.45%
Inception	Jul 31, 2017
Index Tracked	S&P 600 Managed Risk 2.0 Index

ETF Database Themes

Category	Small 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

