

# PAPI

## Parametric Equity Premium Income ETF

### Analyst Report

PAPI is actively managed to invest in a broad equity portfolio of US dividend payers, while utilizing a laddered, naked call writing strategy on the S&P 500. The fund seeks to provide monthly income and capital appreciation.

### ESG Themes and Scores

6.73/10

ESG Rate

57.46%

Global Percentile

87.76%

Peer Percentile

### Performance Data

|               | PAPI   | ETF Database Category Average | Factset Segment Average |
|---------------|--------|-------------------------------|-------------------------|
| 1 Month       | 1.55%  | -1.89%                        | 0.16%                   |
| 3 Month       | 0.63%  | 9.64%                         | 10.47%                  |
| YTD Return    | 8.04%  | 6.27%                         | 8.27%                   |
| 1 Year Return | 14.63% | 12.63%                        | 15.95%                  |
| 3 Year Return | N/A    | 1.03%                         | 9.62%                   |
| 5 Year Return | N/A    | 0.10%                         | 4.52%                   |

### Top 5 Holdings

| Symbol | Holding   | % Assets |
|--------|---|----------|
| MVRXX  | Morgan Stanley Institutional Liquidity Funds Government | 0.96%    |
| SNX    | TD SYNEX Corporation                                    | 0.85%    |
| GLW    | Corning Inc   | 0.81%    |
| CSCO   | Cisco Systems, Inc.                                     | 0.78%    |
| TGT    | Target Corporation                                      | 0.73%    |

### Vitals

|               |                |
|---------------|----------------|
| Issuer        | Morgan Stanley |
| Brand         | Parametric     |
| Structure     | N/A            |
| Expense Ratio | 0.29%          |
| Inception     | Oct 16, 2023   |
| Index Tracked | N/A            |

### ETF Database Themes

|                   |        |
|-------------------|--------|
| Category          | N/A    |
| Asset Class       | Equity |
| Asset Class Size  | N/A    |
| Asset Class Style | N/A    |

### FactSet Classifications

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

