

PHEQ

Parametric Hedged Equity ETF

Analyst Report

PHEQ invests in individual US large-cap stocks while utilizing a laddered options strategy to mitigate losses. The option strategy caps the potential upside participation.

ESG Themes and Scores

6.27/10

ESG Rate

39.1%

Global Percentile

49.7%

Peer Percentile

Performance Data

	PHEQ	ETF Database Category Average	Factset Segment Average
1 Month	0.22%	-4.26%	-0.59%
3 Month	7.39%	8.11%	11.29%
YTD Return	6.04%	4.69%	8.85%
1 Year Return	13.34%	10.02%	14.61%
3 Year Return	N/A	0.95%	8.98%
5 Year Return	N/A	0.11%	4.28%

Top 5 Holdings

Symbol	Holding	% Assets
AAPL	Apple Inc.	7.44%
NVDA	NVIDIA Corporation	7.41%
MSFT	Microsoft Corporation	4.65%
AMZN	Amazon.com, Inc.	3.91%
GOOGL	Alphabet Inc. Class A	3.46%

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. - Large Cap
Category	Size and Style
Focus	Large Cap
Niche	Broad-based
Strategy	Active
Weighting	Proprietary

