

SEPZ

TrueShares Structured Outcome (September) ETF Analyst Report

SEPZ aims for specific buffered losses on the S&P 500 over a specific holdings period with uncapped gains, subject to strategy costs. The actively managed fund holds options and collateral.

ESG Themes and Scores

5.86/10

ESG Rate

33.78%

Global Percentile

52.35%

Peer Percentile

Performance Data

	SEPZ	ETF Database Category Average	Factset Segment Average
1 Month	3.76%	3.40%	3.13%
3 Month	1.59%	1.75%	1.64%
YTD Return	3.06%	2.72%	2.62%
1 Year Return	17.59%	13.58%	10.64%
3 Year Return	11.39%	7.64%	4.43%
5 Year Return	N/A	3.16%	2.82%

Top 5 Holdings

No Holdings Data Available

Vitals

Issuer	Truemark Group LLC
Brand	TrueShares
Structure	ETF
Expense Ratio	0.80%
Inception	Aug 31, 2020
Index Tracked	Cboe S&P 500 Buffer Protect Index September

ETF Database Themes

Category	Volatility Hedged Equity
Asset Class	Equity
Asset Class Size	Large-Cap
Asset Class Style	N/A
Region (General)	North America
Region (Specific)	U.S.

FactSet Classifications

Segment	Equity: U.S. - Large Cap
Category	Size and Style
Focus	Large Cap
Niche	Broad-based
Strategy	Buy-write
Weighting	Fixed

