

MRSK

Agility Shares Managed Risk ETF

Fund Description

MRSK shifts allocations between fixed income and equity securities, managing risks through option overlay strategies.

FactSet Analyst Report

MRSK takes an active approach by allocating its exposure between equity and fixed income. In the equity market strategy, the fund provides exposure to the S&P 500 holdings through index futures, ETFs and/or direct investment in the index components. In the fixed income market strategy, the exposure to the US investment-grade bond market is through a tactical selection of T-bills, notes, and bonds of any maturity, as well as through future contracts. MRSK, by design, seeks equity-like returns during bull markets while mitigating risk of adverse price movements and volatility through utilizing option spreads. Investments in the fixed income space is based on the fund advisers decision according to the current market condition. The fund uses technical analysis of fixed income markets to identify the exposure weighting in the portfolio. In all, MRSKs investment process seeks to always be long equities with a hedge against a market downturn, along with tactically managing allocation to aggregate bonds.

