

# THLV

## THOR Low Volatility ETF

### Fund Description

THLV aims to provide a low volatility US large-cap equity strategy. The fund tracks an index that selects sectors based on price momentum and historical volatility and equally weights exposure.

### FactSet Analyst Report

THLV tracks an index that pursues a low volatility US large-cap equity strategy. The ETF utilizes a fund-of-funds approach to provide the desired exposure. The fund uses a rules-based, computer-driven process that systematically allocates to 10 large-cap sectors, attempting to avoid sectors in a down trending cycle. The investment process uses a proprietary algorithm that measures price momentum and historic volatility for each respective sector. Only those sectors considered risk on will be included in the portfolio and equally weighted, up to a maximum allocation of 20%. If all sectors are considered risk off, the portfolio could be 100% invested in US money market funds. The ETF rebalances weekly based on Mondays closing and effective at the close on Wednesday. The model aims to deploy investments quickly and without human bias. Investors should anticipate a higher than average turnover, which may involve higher cost and or taxes.

