

DeltaShares® S&P 400 Managed Risk ETF				DeltaShares® S&P 500 Managed Risk ETF				DeltaShares® S&P 600 Managed Risk ETF				DeltaShares® S&P International Managed Risk ETF			
Quarter End Date	9/30/2018			Quarter End Date	9/30/2018			Quarter End Date	9/30/2018			Quarter End Date	9/30/2018		
Greatest Premium and date	0.70%	7/3/2018		Greatest Premium and date	0.51%	9/17/2018		Greatest Premium and date	0.38%	7/3/2018		Greatest Premium and date	1.36%	7/25/2018	
Greatest Discount and date	-0.04%	8/23/2018		Greatest Discount and date	-0.04%	7/24/2018		Greatest Discount and date	-0.10%	9/18/2018		Greatest Discount and date	-0.30%	7/5/2018	
Days + 0.5% of NAV	1.00			Days + 0.5% of NAV	1.00			Days + 0.5% of NAV	-			Days + 0.5% of NAV	36.00		
Percent + 0.5% of NAV	1.59%			Percent + 0.5% of NAV	1.59%			Percent + 0.5% of NAV	0.00%			Percent + 0.5% of NAV	57.14%		
# of days at Premium	26	Premium	63	# of days at Premium	28	Premium	63	# of days at Premium	14	Premium	63	# of days at Premium	59	Premium	63
# of days at NAV	28	No Change	0	# of days at NAV	18	No Change	0	# of days at NAV	12	No Change	0	# of days at NAV	1	No Change	0
# of days at Discount	9	Discount		# of days at Discount	17	Discount		# of days at Discount	37	Discount		# of days at Discount	3	Discount	
Range >1.0 and # of days	-			Range >1.0 and # of days	-			Range >1.0 and # of days	-			Range >1.0 and # of days	-		
Range 0.51 to 1.0 and # of days	-			Range 0.51 to 1.0 and # of days	-			Range 0.51 to 1.0 and # of days	-			Range 0.51 to 1.0 and # of days	11		
Range 0.01 to 0.5 and # of days	26			Range 0.01 to 0.5 and # of days	28			Range 0.01 to 0.5 and # of days	14			Range 0.01 to 0.5 and # of days	48		
Range 0 and # of days	28	TRUE		Range 0 and # of days	18	TRUE		Range 0 and # of days	12	TRUE		Range 0 and # of days	1	TRUE	
Range -0.5 to -0.01 and # of days	9			Range -0.5 to -0.01 and # of days	17			Range -0.5 to -0.01 and # of days	37			Range -0.5 to -0.01 and # of days	3		
Range <-0.5 and # of days	-			Range <-0.5 and # of days	-			Range <-0.5 and # of days	-			Range <-0.5 and # of days	-		
Total Days:	63	Difference:	0	Total Days:	63	Difference:	0	Total Days:	63	Difference:	0	Total Days:	63	Difference:	0

The data presented above represents past performance and cannot be used to predict future results.

Since Fund shares are bought and sold at current market prices, shareholders may pay more than NAV when purchasing Fund shares and receive less than NAV when selling Fund Shares.

Greatest Premium

The highest amount the Fund traded above the reported NAV during the period expressed as a percentage of the NAV of the Fund and rounded to the nearest hundredth of a percent.

Greatest Discount

The lowest amount the Fund traded below the reported NAV during the period expressed as a percentage of the NAV of the Fund and rounded to the nearest hundredth of a percent.

Premium

Number of trading days the ETF's market price exceeded its NAV expressed as a percentage of the NAV of the Fund and rounded to the nearest hundredth of a percent.

NAV

The fund's NAV equals its total assets less any liabilities, divided by the number of shares outstanding.

Discount

Number of trading days the ETF's market price is below the NAV expressed as a percentage of the NAV of the Fund and rounded to the nearest hundredth of a percent.

Table Description

The above table presents information about the difference between the daily market price for shares of the Fund and the Fund's net asset value. The market price is determined using the midpoint between the highest bid and the lowest offer on the listing exchange, as of the time that the Fund's NAV is calculated (4:00 p.m. eastern time).