

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	12/31/2018			Quarter End Date	12/31/2018			Quarter End Date	12/31/2018			Quarter End Date	12/31/2018		
Greatest Premium and date	0.52%	12/12/2018		Greatest Premium and date	0.31%	10/23/2018		Greatest Premium and date	0.58%	10/19/2018		Greatest Premium and date	1.72%	11/14/2018	
Greatest Discount and date	-0.12%	12/4/2018		Greatest Discount and date	-0.20%	12/27/2018		Greatest Discount and date	-0.40%	12/28/2018		Greatest Discount and date	0.00%	N/A	
Days + 0.5% of NAV	1.00			Days + 0.5% of NAV	-			Days + 0.5% of NAV	1.00			Days + 0.5% of NAV	39.00		
Percent + 0.5% of NAV	1.59%			Percent + 0.5% of NAV	0.00%			Percent + 0.5% of NAV	1.59%			Percent + 0.5% of NAV	61.90%		
# of days at Premium	49	Premium	63	# of days at Premium	37	Premium	63	# of days at Premium	24	Premium	63	# of days at Premium	63	Premium	63
# of days at NAV	6	No Change	0	# of days at NAV	8	No Change	0	# of days at NAV	7	No Change	0	# of days at NAV	0	No Change	0
# of days at Discount	8	Discount	0	# of days at Discount	18	Discount	0	# of days at Discount	32	Discount	0	# of days at Discount	0	Discount	0
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	14		
Range 0.01 to 0.5 and # of days	49			Range 0.01 to 0.5 and # of days	37			Range 0.01 to 0.5 and # of days	24			Range 0.01 to 0.5 and # of days	49		
Range 0 and # of days	6	TRUE		Range 0 and # of days	8	TRUE		Range 0 and # of days	7	TRUE		Range 0 and # of days	-	TRUE	
Range -0.5 to -0.01 and # of days	8			Range -0.5 to -0.01 and # of days	18			Range -0.5 to -0.01 and # of days	32			Range -0.5 to -0.01 and # of days	-		
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).