

All Data As of 06/30/2020

Fund Information

Ticker Symbol	DYLS
Inception Date	12/23/2015
Gross Expense Ratio	0.53%
Net Expense Ratio	0.48%
Number of Holdings	0
CUSIP	97717X313
Stock Exchange	Cboe
Bloomberg Index Symbol	WTDLS
Net Assets (\$mm)	\$0.00

Standard Deviation Since Fund Inception

DYLS	13.05%
S&P 500 Index	14.53%

Performance

Average Annual Total Returns as of 06/30/2020

Name	QTR	YTD	1-Year	3-Year	5-Year	10-Year	Since Fund Inception
DYLS NAV Returns	0.00%	-22.78%	-21.41%	-9.28%	N/A	N/A	-1.97%

Fund Dividend Distribution and Capital Gains

Year	Income	Short-term Capital Gains	Long-term Capital Gains	Return of Capital	Year-End NAV
2020	0.00	0.00	0.00	0.00	N/A
2019	0.00	0.00	0.00	0.00	28.10
2018	0.63	0.00	0.00	0.00	29.11
2017	0.32	0.00	0.00	0.00	32.50
2016	0.71	0.00	0.00	0.00	27.33

Hedge Ratios

Year	Hedge Ratio (%) by Month
2020	100%: Apr, May; 50%: Jan
2019	100%: Jan, Mar, Jun, Jul, Aug, Oct, Nov
2018	50%: Mar

