

TAIL

Cambria Tail Risk ETF

Analyst Report

TAIL is an actively managed fund that holds mostly cash and treasuries while using the strategy of buying put options on the S&P 500 with the purpose of portfolio downside protection.

ESG Themes and Scores

5.86/10

ESG Rate

33.78%

Global Percentile

0.0%

Peer Percentile

Performance Data

	TAIL	ETF Database Category Average	Factset Segment Average
1 Month	-0.81%	2.17%	1.24%
3 Month	-2.04%	2.57%	1.86%
YTD Return	-1.96%	4.00%	2.10%
1 Year Return	-7.89%	13.73%	8.60%
3 Year Return	-12.55%	4.19%	1.83%
5 Year Return	-9.26%	2.27%	0.75%

Top 5 Holdings

No Holdings Data Available

Vitals

Issuer	Cambria Investment Management LP
Brand	Cambria
Structure	ETF
Expense Ratio	0.59%
Inception	Apr 06, 2017
Index Tracked	N/A

ETF Database Themes

Category	Diversified Portfolio
Asset Class	Multi-Asset
Asset Class Size	Multi-Cap
Asset Class Style	N/A
Region (General)	North America
Region (Specific)	U.S.

FactSet Classifications

Segment	Asset Allocation: U.S. Target Outcome
Category	Asset Allocation
Focus	Target Outcome
Niche	Income & Capital Appreciation
Strategy	Active
Weighting	Proprietary