

VAMO

Cambria Value & Momentum ETF

Analyst Report

VAMO is an actively-managed portfolio of large-, mid and small-cap US stocks selected by long-term value factors and midterm momentum factors. The managers have discretion to hedge up to 100% of the portfolio.

ESG Themes and Scores

5.7/10

ESG Rate

30.6%

Global Percentile

28.82%

Peer Percentile

Performance Data

	VAMO	ETF Database Category Average	Factset Segment Average
1 Month	-2.51%	-0.86%	1.31%
3 Month	-3.85%	-2.33%	1.95%
YTD Return	0.89%	1.28%	3.35%
1 Year Return	7.96%	10.95%	13.20%
3 Year Return	7.29%	2.82%	5.25%
5 Year Return	9.55%	5.38%	4.32%

Top 5 Holdings

Symbol	Holding	% Assets
FXFX	First American Funds Inc X Treasury Obligations Fund	11.54%
Other	U.S. Dollar	3.90%
HOOD	Robinhood Markets, Inc. Class A	1.38%
LRN	Stride, Inc.	1.27%
IDCC	InterDigital, Inc.	1.22%

Vitals

Issuer	Cambria Investment Management LP
Brand	Cambria
Structure	ETF
Expense Ratio	0.65%
Inception	Sep 08, 2015
Index Tracked	N/A

ETF Database Themes

Category	Small Cap Blend Equities
Asset Class	Alternatives
Asset Class Size	N/A
Asset Class Style	N/A
Region (General)	North America
Region (Specific)	U.S.

FactSet Classifications

Segment	Equity: U.S. - Total Market
Category	Size and Style
Focus	Total Market
Niche	Broad-based
Strategy	Active
Weighting	Proprietary

