

EMPB

Efficient Market Portfolio Plus ETF Trust Units

Fund Description

EMPB is an actively managed fund-of-funds that invests long and short in equity and US Treasury ETFs based on momentum signals. The fund seeks capital appreciation.

FactSet Analyst Report

EMPB is an actively managed fund-of-funds that utilizes a proprietary algorithm based on momentum indicators to make price predictions for asset classes and sectors. The fund takes long positions in ETFs it deems likely to outperform the overall US equity market and short positions in ETFs it expects to underperform. The fund's exposure includes US equities of any market capitalization, US Treasury securities, and foreign equities. Typically, the portfolio will hold 12 to 24 ETFs, with short positions ranging from 20% to 70% of its assets and aiming to maintain a net long exposure of 50% to 100%. The fund may also invest in up to four inverse and inverse leveraged ETFs. While the fund typically uses ETFs to provide exposure, it may also invest in individual securities at the adviser's discretion. The adviser rebalances the portfolio at least once a month, which could result in a high portfolio turnover rate.

