

FATT

Fat Tail Risk ETF

Fund Description

FATT seeks long term capital appreciation and portfolio preservation during fat tail events by providing diverse exposure to US equities, cash, bonds, derivatives, and other ETP products, such as volatility ETFs, gold-related ETFs and leveraged and inverse products.

FactSet Analyst Report

This fund is closing. The last day of trading is January 21, 2022. FATT aims to manage fat tail risk a financial risk of an asset or portfolio of assets moving more than three standard deviations from its current price by holding a diverse portfolio of cash and US government bonds, US equities, and other ETPs. Investment in other funds includes volatility and inverse volatility ETFs, gold-related ETFs, and leveraged and inverse products tracking stock indices, Treasury bonds, and volatility ETFs. FATT uses multiple models that combine market trend and counter trend following and market analysis across asset classes for its buy-sell-or-hold decisions. The funds strategy may also involve holding put and/or call options each month, whose main purpose is hedging the portfolio against significant negative movement in the value of US equities. As an actively-managed fund, FATT may engage in frequent trading resulting in a higher turnover rate. The fund may also short equity securities and ETFs.

