

GMMA

GammaRoad Market Navigation ETF

Fund Description

GMMA is actively managed, seeking capital growth through a portfolio that can alternate allocations between US large-cap equities and US T-Bills based on daily market conditions. The fund may allocate to a 2x leveraged ETF.

FactSet Analyst Report

GMMA seeks to provide S&P 500 index-like returns with reduced volatility and drawdowns. Although actively managed, the fund generally tracks an index that invests between large-cap US equities and US Treasury bills. Its dynamic nature allows it to adapt to various market environments, offering both growth potential and downside protection. Portfolio allocation is determined by a daily proprietary signal (ranging from 0 to 3) based on three key factors: consumer confidence, price direction, and cross-asset performance. Depending on the signal, the fund adjusts its allocation between equities and T-Bills, reducing equity exposure during riskier market periods. Conversely, during bullish phases, the fund exceeds maximum exposure, with 75% allocated to the SPY ETF and 25% to the SSO ETF, a 2x leveraged ETF. In severe market downturns, the advisor manages risk by selling leveraged ETFs and rotating into unleveraged equity ETFs in attempt to minimize losses.

