

ROMO

Strategy Shares Newfound/ReSolve Robust Momentum ETF

Fund Description

ROMO is a passively managed fund-of-funds that shifts exposure to global equities regionally or U.S. Treasuries based on momentum and trend.

FactSet Analyst Report

ROMO tracks an index that uses a quantitative, rules-based methodology to tilt exposure to global equities or U.S. Treasury based on momentum and multiple trend-following signals. The index can include one to five ETFs that represent U.S., developed and emerging market equities as well as short- and intermediate-term U.S. Treasury bonds. The ETFs exhibiting the strongest momentum and positive trend-following characteristics relative to Treasury securities are allocated more weight. ROMO may hold 100% exposure to developed market equity ETFs, while emerging market exposure is capped at 25%. The fund could shift 100% exposure to Treasury ETFs when the momentum and trend factors for the equity ETFs are negative relative to the U.S. Treasury market. The index is rebalanced every week and reconstituted annually in December.

