

# VMOT

## Alpha Architect Value Momentum Trend ETF

### Fund Description

VMOT is an active, equal-risk-weighted portfolio of value- and momentum-oriented ETFs. The fund can fully hedge its equity exposure in down-trending markets.

### FactSet Analyst Report

VMOT provides a multifactor approach to developed-market equity exposure. Using existing Alpha Architect value and momentum ETFs as building blocks, VMOT allocates between its holdings using a risk-parity approach to create a final portfolio with lower volatility. Using an additional quantitative model, VMOT will hedge, up to 100% at times, its equity exposure during a down-trending market. In short, VMOT is a dynamic, two-factor (value and momentum) approach overlaid with a risk-parity allocation strategy with downside hedging capability. Prospective investors should ensure they understand and are comfortable with the complexity and interactions between different factors and investment styles. Prior to January 31, 2022, VMOT tracked the Alpha Architect Value Momentum Trend Index.

