

AILG

Alpha Intelligent - Large Cap Growth ETF

Fund Description

AILG is actively managed and uses a proprietary strategy to select large-cap growth companies. Stocks selected are those overweighted by top performing funds in the large-cap growth space.

FactSet Analyst Report

AILG is actively managed and starts with a universe of top performing large-cap growth funds, initially screened by various risk and return metrics, including historical performance, Sharpe ratios, upside and downside capture ratios, and performance drawdown. The adviser then combines in-house expertise with big-data analytics and machine learning to replicate high conviction holdings from this universe and identify consensus agreement on high conviction stocks across the mutual funds. This narrows down the universe to companies with acceptable frequency of appearance and magnitude of conviction. From this, the adviser then selects stocks for the fund, creating a portfolio consisting of those high conviction positions. AILG may engage in active trading and will consist of approximately 50 companies.