

AILV

Alpha Intelligent - Large Cap Value ETF

Fund Description

AILV is an actively managed fund that provides exposure to US large-cap value companies, selected based on data analytics.

FactSet Analyst Report

AILV combines big data analytics and machine learning with active management to build a high-conviction portfolio of value stocks. From a pool of actively-managed large-cap value funds identified by the fund adviser, AILV screens for various objective risk and return metrics including historical performance, Sharpe ratios, capture ratios, and performance drawdown. Big data analytics is then utilized to replicate the funds holdings and identify high-conviction positions. AILV's fund adviser looks at the consensus agreement on high-conviction stocks, using analytics to consider the frequency and magnitude of conviction. Then the fund adviser selects approximately 50 stocks for the funds portfolio. AILV may engage in active and frequent trading to achieve its investment objective.