

BALI

iShares Advantage Large Cap Income ETF

Fund Description

BALI is an actively managed ETF that holds a portfolio of US large-cap equity securities. The fund seeks to achieve its investment objective by utilizing proprietary return forecast models combined with quantitative analysis methods.

FactSet Analyst Report

BALI aims to generate stable income by focusing on large-cap stocks and derivatives with comparable economic traits. To achieve this, the fund employs several strategies such as holding long positions in US large-cap stocks, selling call options on a large-cap equity index, and purchasing futures on the same index. The approach allows BALI to benefit from the growth and income potential of these established firms while mitigating potential caps on gains. BALI pursues its investment objective further by using proprietary return forecast models, which integrate quantitative analysis that prioritize insights that offer downside protection and identify stock mispricing opportunities. This enables the fund to strategically adjust holdings by overweighting or underweighting specific securities. BALI acknowledges that risks and discrepancies may arise from the utilization of the forecast models. As a result, no guarantee can be given regarding the success of the fund's investment decisions. Prior to October 10, 2024, the fund used Blackrock for branding purposes instead of iShares.