

BRES

Burney U.S. Equity Select ETF

Fund Description

BRES seeks capital appreciation by actively managing a narrow portfolio of US stocks of any market capitalization. Security selection uses an adaptive multi-factor model to identify companies with underappreciated growth potential.

FactSet Analyst Report

BRES uses an adaptive five-factor model to invest in approximately 80100 US stocks of any size. The model evaluates five factors: growth, valuation, profitability, quality, and momentum. These factors are weighted and adjusted dynamically based on market effectiveness through an optimization tool that balances exposure to size and style. The tool uses a gradual factor rotation and a factor tolerance band of 10% to avoid abrupt shifts, while maintaining continuous exposure to all factors. In addition, BRES blends forward-looking revenue-surprise signals generated through machine learning analysis of alternative data, including website traffic, app usage, and social media engagement. The strategy aims to identify companies whose revenue potential might be overlooked by traditional financial metrics. As an actively managed fund, the sub-adviser retains discretion to make investment decisions. The Fund is rebalanced monthly, with portfolio turnover capped at 37.5% per rebalance.

