

BRNY

Burney U.S. Factor Rotation ETF

Fund Description

BRNY is an actively managed fund that shifts US equity exposure between size and style perceived to be advantageous for the given market phase. Individual securities are selected based on a proprietary quantitative model, using a multi-factor approach.

FactSet Analyst Report

BRNY is based on the belief that the size and style are dominant factors impacting the overall performance of an equity portfolio. The fund uses a proprietary model to actively position the portfolio towards small-cap and value stocks or large-cap and growth stocks or vice versa, given different investment cycles. A five-step process is used to manage the portfolio. The process begins by determining the markets current investment cycle. Using S&P classifications for size and style, stocks are evaluated based on valuation, growth, profitability, quality and technical factors. Artificial intelligence is used to measure a company digital footprint, such as website traffic and social media presence. A quantitative model rates and ranks each stock. A portfolio optimizer is used to select 80-100 US stocks considered highly rated and fit the preferred size and style targets. The fund may include mid-caps to their small investment cycle. The fund is rebalanced monthly.