

BSVO

EA Bridgeway Omni Small-Cap Value ETF

Fund Description

BSVO is an actively managed, broad, and diverse portfolio of US-listed, small-cap stocks that appear fundamentally undervalued and have environmental, social, and governance attributes as perceived by the fund adviser.

FactSet Analyst Report

BSVOs adviser builds a broad and diverse list of 600-700 US-listed, small-cap stocks believed to be positioned for outperformance, while intending to provide the risk and return characteristics similar to the overall small-cap value market. In constructing the portfolio, the adviser uses an evidence-based approach to identify companies with attractive financials. The typical valuation metrics are considered such as, price to book, price to sales, price to earnings, and others. Utilizing third-party research, companies are evaluated for ESG attributes. A good ESG rating has increased weighting in the advisers strategy, and vice versa. The adviser combines this with a market capitalization approach to limit single-stock and ESG risk. As a result, stocks selected are those in which market capitalization is in the lowest 10% and perceived to be trading at significant discounts than the market.

