

CPAI

Counterpoint Quantitative Equity ETF

Fund Description

CPAI is actively managed, seeking long-term capital appreciation through a quantitative, model-based approach to select US stocks of any market capitalization.

FactSet Analyst Report

CPAI employs a quantitative, model-driven strategy that integrates quantitative analysis and machine learning insights to navigate diverse market conditions. The portfolio consists of at least 50 US-listed companies of any capitalization or ADRs. The selection process relies on advanced quantitative models leveraging machine learning technology, considering over 30 variables related to value, long-term reversal, momentum, profitability, investor sentiment, and stock price stability. Additionally, the Adviser backtests variable combinations considered to be supported by economic reasoning or investor behavioral biases. The models continually learn and adapt relationships between input variables and realized historic returns, updating during quarterly portfolio rebalances. Moreover, rebalancing ensures the portfolio aligns with the models' rankings, with adjustments made to limit sector exposure to 35% or less.

