

GSPY

Gotham Enhanced 500 ETF

Fund Description

GSPY actively seeks long-term capital appreciation by reweighting the components of the S&P 500 Index based on proprietary fundamental research.

FactSet Analyst Report

GSPY is not passively managed, but it invests in the components of the S&P 500 Index based on the fund managers evaluation of securities being under- or overvalued on both an absolute and relative basis. Each securitys weight in the portfolio is based on fundamental research obtained through company filings or earning releases, such as recurring earnings, cash flows, capital efficiency and valuation. The portfolio is rebalanced daily to weight most heavily the stocks that are priced at the largest discount to the fund managers assessment of value. Securities in the index may also be excluded if they do not conform to the valuation methodology or financial reporting requirements.

