

LCDS

JPMorgan Fundamental Data Science Large Core ETF

Fund Description

LCDS actively selects components using a fundamental based approach, picking US large caps.

FactSet Analyst Report

LCDS is actively managed to invest in US large-cap companies, with similar sizes to the components of its benchmark, while aiming to have both growth and value characteristics. The adviser utilizes a fundamental data science enabled investment approach, which combines research, and risk management. The fundamental analysis combines a wide range of resources, including in-house proprietary fundamental research, company financial statements, and a variety of other data sources the adviser deems relevant to the analysis. Furthermore, the fund managers use their forecasts to identify securities priced favorably relative to their level of risk. The portfolio is then constructed to select companies that may maximize expected future financial performance while controlling for key risks. The portfolio tilts towards tech and tech-reliant companies. ESG factors are also considered. Derivatives, primarily futures contracts, may be used to target more equity exposure.