

SENT

AdvisorShares Alpha DNA Equity Sentiment ETF

Fund Description

SENT is an actively-managed fund that uses data analytics to invest in US-listed stocks with near-term revenue upside potential while hedging overall market exposure.

FactSet Analyst Report

SENT combines active management and machine learning to provide competitive risk-adjusted returns over a full market cycle while minimizing volatility. The fund picks US stocks that are likely to break out in upcoming quarters by using an algorithm that examines each company's fundamentals and its online interactions with consumers. The fund adviser then screens for outperforming firms within growth-oriented industries in order to leverage possible trading opportunities that may arise when analyst sentiment is lower. SENT invests in large-, mid- and small-cap US-listed firms and typically equal-weights stocks within each market-cap. The fund also buys and sells put options on the broad market. This hedge overlay strategy is intended to provide downside protection for the fund. The fund's strategy, in addition to normal monthly rebalancing, may lead to a high portfolio turnover due to frequent buying and selling of securities.

