

SIXS

ETC 6 Meridian Small Cap Equity ETF

Fund Description

SIXS is a portfolio of US small-caps with low beta and value characteristics, actively selected from the S&P 600.

FactSet Analyst Report

SIXS actively selects small-cap US equities from the S&P 600 that exhibit low beta and value characteristics. In selecting securities, the fund uses a quantitative approach to screen them based on financial and growth measure, then finally identify low beta and value stocks. First, it ranks the securities based on profitability, growth and debt service coverage. Stocks that score poorly in this composite measure are removed from the investable universe. The fund then ranked the remaining securities on a stand-alone basis according to two factor beta and value. Top-ranked securities with each factor form the final portfolio. Stocks that rank high in both factors are over-weighted. The fund may also invest in REITs. On Nov. 16, 2021 ETC took over distribution of the fund.

