

ABFL

Abacus FCF ETF Trust

Fund Description

ABFL aims to outperform a broad US equity index. The actively-managed fund selects stocks based on strong free cash flow and ESG rankings.

FactSet Analyst Report

ABFL aims to best the Russell 3000 through a fundamentals-driven investment process that selects about 150 stocks based on free cash flow strength. The portfolio holdings are then weighted by a modified market capitalization, log transformation, which allows for increased exposure to companies with the strongest proprietary free cash flow rankings. After that, the portfolio will be rated with an ESG score, excluding companies with low ESG ratings. In addition, firms with an extreme rise in shares count and increase in leverage are excluded. From Feb. 28, 2021-May 29, 2020, the fund selects and weights stocks using: free cash flow profitability and growth, shrinking leverage and decreasing shares outstanding. Emphasizing on free cash flow profitability and growth. Prior to May 29, 2020, the funds methodology emphasizes share buyback trends. Also, prior to . 29, 2021, the fund was named TrimTabs U.S. Free Cash Flow Quality ETF. Prior to Nov. 13, 2024, the fund name was FCF US Quality ETF and traded under the ticker TTAC.

