

ABOT

Abacus FCF Innovation Leaders ETF

Fund Description

ABOT tracks an index that seeks to provide exposure to US all-cap companies with strong free cash flow and R&D investments.

FactSet Analyst Report

ABOT invests in US companies of all market capitalization that exhibit strong free cash flow and innovation. These companies are those that represent the top 25% of the eligible universe based on (1) quality of earnings (2) profits generated from R&D (3) degree of R&D investment relative to total assets (4) assets turnover and (5) financial leverage. Target weight is allocated to each security based on the combination of the five factors and market cap. Based on the target weight, the index selects up to 120 names or until 90% of the cumulative security weight has been included, whichever occurs first. Prior to Nov. 29, 2021, the fund was named TrimTabs Donoghue Forlines Risk Managed Innovation ETF and tracked TrimTabs Donoghue Forlines Risk Managed Free Cash Flow Innovation Index. Also, prior to Nov. 7, 2023, the fund was named Donoghue Forlines Risk Managed Innovation ETF, tracked FCF Risk Managed Quality Innovation Index, and implemented a risk-managed downside protection model. Prior to Dec. 13, 2024 the fund name was Donoghue Forlines Innovation ETF and traded under the ticker DFNV.