

FLCE

Frontier Asset US Large Cap Equity ETF

Fund Description

FLCE is an actively managed fund of funds with exposure to large-cap US companies. The portfolio will typically comprise of 6 to 12 ETFs.

FactSet Analyst Report

FLCE is a fund of funds providing exposure to the US equity market with 20% allocation to foreign companies in developed markets. To construct the portfolio, the adviser begins with determining the funds asset allocation mix through a mean variance optimization process. This process aims to identify a combination of asset classes expected to maximize return for a given risk level through projected returns, standard deviations, and correlations of different asset classes. In selecting constituents, several analyses are conducted including quantitative, qualitative, and manager edge to filter ETFs for their ability to provide low-cost asset class exposure and add value on either an absolute or risk-adjusted basis. Other factors are also considered in the selection process such as market conditions, valuation metrics, risk profiles, and expected growth potential. The fund is actively managed and will typically comprise of 6 to 12 ETFs holding common stocks of large-cap companies.

