

QRFT

Qraft Ai-Enhanced U.S. Large Cap ETF

Fund Description

QRFT is an actively-managed portfolio of large-cap US equities chosen with the aid of artificial intelligence.

FactSet Analyst Report

QRFT combines active management with a proprietary artificial intelligence (AI) security selection process that extracts patterns from analyzing data. The fund holds a balanced exposure of five main factors affecting the US market: quality (based on profitability), size (based on market-cap), value (based on price-to-book), momentum, and volatility. QRFT evaluates how each individual factor would affect a company over time and identifies 300 to 350 companies that have the greatest potential to outperform their US large-cap peers over the next three-month period. Since the funds database is adjusted on a monthly basis, QRFT is expected to frequently buy and sell securities, which could result to a high portfolio turnover.