

TTAI

FCF International Quality ETF

Fund Description

TTAI aims to outperform a broad global ex-US equity index. The actively managed fund selects stocks based on free cash flow.

FactSet Analyst Report

TTAI aims to outperform a broad global ex-US equity index, the MSCI All Country World Index ex USA, through an active investment process. A quant model is used to rank stocks based on proprietary measures of free cash flow. Firms that are highly leveraged, incur debt to buy back shares, or do not satisfy ESG criteria are screened out. Approximately 150 of the highest-ranked stocks are selected and then weighted on a modified market-cap basis that factors in free cash flow and log transformation. TTAI applies tight portfolio manager discretion beyond its rules-based approach. Note: Prior to May 29, 2020, the funds methodology emphasized share buyback trends before implementing more changes on Mar. 1, 2021. On Nov. 18, 2020, the funds name was changed from TrimTabs All Cap International Free-Cash-Flow ETF to TrimTabs International Free Cash Flow Quality ETF. It held the name until Nov. 29, 2021. Prior to Mar. 28, 2022, the fund sought to outperform the S&P Developed ex-U.S. BMI Index.

