

ABLS

Abacus FCF Small Cap Leaders ETF

Fund Description

ABLS is passively managed, seeking to provide exposure to a narrow portfolio of US small-cap stocks with strong quality earnings, profitability, and cash flow-based financial strength.

FactSet Analyst Report

ABLS tracks an index of small-cap US equities with strong profitability and financial health. Positions are based on the FCF Quality Score, which assesses free cash flow profitability, earnings quality, and financial strength, including debt and coverage ratios. Holdings will consist only of the top 25% of companies based on this score quality for inclusion. Each security is assigned a target weighting based on its combined score and capitalization. Based on the target weight, the index selects up to 75 stocks or until 90% of the cumulative security weight has been included, whichever occurs first. The fund may also invest in derivative instruments to maximize gains. The index is rebalanced and reconstituted quarterly.