

LSAF

LeaderShares AlphaFactor US Core Equity ETF

Fund Description

LSAF tracks an equal-weighted index of US stocks selected by multiple fundamental factors.

FactSet Analyst Report

LSAF screens the 1000 largest US stocks using a rather opaque rules-based methodology. Screening factors include multiple fundamental measures such as net share count reduction, free cash flow growth, and debt/asset ratios, as well as liquidity and market capitalization. The portfolio is equal-weighted, rebalanced and reconstituted quarterly.