

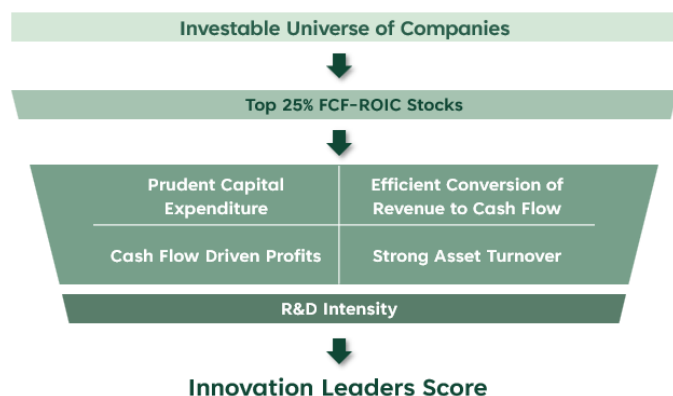
# Abacus FCF Innovation Leaders ETF

# ABOT

Abacus FCF Innovation Leaders ETF (ABOT) seeks long-term capital appreciation by investing in U.S. stocks that demonstrate robust Free Cash Flow Return on Invested Capital (FCF-ROIC) and high Research & Development Intensity (R&D Intensity) through a systematic approach.

## How Do We Select Abacus FCF Innovation Leaders?

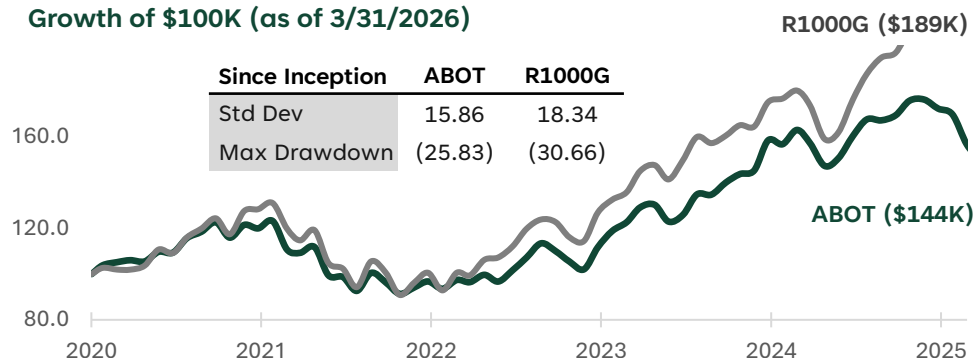
ABOT identifies leading profitable innovative U.S. stocks by focusing on **Free Cash Flow Return on Invested Capital (FCF-ROIC)** and **Research & Development Intensity (R&D Intensity)**. Based on our research, constructing a high-conviction portfolio that balances profitability through comprehensive analysis of FCF-ROIC has historically delivered superior long-term capital growth while mitigating the high volatility of disruptors. FCF-ROIC prioritizes prudent capital allocation, low accruals, high cash flow margins, and strong asset turnover.



## Performance (as of 3/31/2026)

	YTD	1 Yr	3 Yr	5 Yr	Inception 12/7/2020
ABOT (Market)	-17.15	-4.52	12.22	6.03	5.94
ABOT (NAV)	-14.95	-1.98	13.16	6.47	6.48
Abacus FCF Innovation Leaders Index	-15.92	-4.43	12.44	7.09	7.09
Russell 1000 Growth	-9.78	18.81	21.18	12.76	12.32

## Growth of \$100K (as of 3/31/2026)



## Calendar Year Performance

	2022	2023	2024	2025
ABOT (Market)	-24.04	26.92	31.95	8.42
ABOT (NAV)	-24.05	27.00	31.92	8.31
Abacus FCF Innovation Leaders Index	-24.32	33.31	32.57	6.91
Russell 1000 Growth	-29.14	42.68	33.36	18.56

## Fund Facts (as of 3/31/2026)

Inception Date	12/7/2020
CUSIP	89628W500
Fund Size	\$4,186,749
Net Expense Ratio*	0.39*
30-Day SEC Yield	0.35
Dividend Yield TTM	0.69
Morningstar Category™	Technology
Morningstar Rating™	★★★

Overall Morningstar ratings 3 stars; 221 Technology Funds. 3-year rating 2 stars; 221 funds. Ratings reflect risk-adjusted performance, as of 3/31/2026.

\*Effective 2/1/2025, the fund will be offering a 0.20% fee waiver until July 31, 2026. Gross Expense Ratio: 0.69.

## Why Invest in ABOT?

- **Disruptive Innovation:** Focus on breakthrough innovators shaping the future, blending cutting-edge technologies with strong profitability to offer high growth potential, while reducing the volatility often associated with early-stage disruptors.
- **High-Conviction Ideas:** Screen for a select group of U.S. Innovative companies with exceptional FCF-ROIC, using a proven leaders score and market cap weighting to identify market-leading opportunities.
- **Downside Protection:** Innovative companies with strong cash flow fundamentals can help reduce exposure to high volatility, offering inherent hedge against downturns while capturing disruptive growth.
- **Proven Methodology:** Backed by nearly 30 years of empirical validation and academic research, our systematic approach provides a transparent and repeatable process for long-term success.

The performance data quoted represents past performance. Past performance does not guarantee future results. The investment return and principal value of an investment will fluctuate so that an investor's shares, when sold or redeemed, may be worth more or less than their original cost and current performance may be lower or higher than the performance quoted. Performance current to the most recent month-end can be obtained by calling (toll free 800-617-0004).

Short term performance, in particular, is not a good indication of the fund's future performance, and an investment should not be made based solely on returns.

## Top Holdings

	Ticker	Weighting %
NVIDIA Corp	NVDA	5.8
Apple Inc	AAPL	5.4
Broadcom Inc	AVGO	3.6
Bristol-Myers Squibb Co	BMJ	3.4
AbbVie Inc	ABBV	3.1
Airbnb Inc Ordinary Shares – Class A	ABNB	2.9
VeriSign Inc	VRSN	2.8
Autodesk Inc	ADSK	2.4
Qualcomm Inc	QCOM	2.4
Adobe Inc	ADBE	2.4

## Sector Allocation

	ABOT	Russell 1000 Growth
Information Technology %	63.1	59.6
Healthcare %	16.5	8
Consumer Discretionary %	7.9	13.1
Communication Services %	6.8	12.1
Industrials %	2.5	6.6
Financials %	1.5	5.9
Consumer Staples %	1.4	2.9
Energy %	0	0.4
Materials %	0	0.3
Real Estate %	0	0.4
Utilities %	0	0.2

## Portfolio Statistics

	ABOT	Russell 1000 Growth
# of Holdings (Average)	55	390
Active Share %	78.03	-
Market Cap (in \$Mil)	569,889	1,899,371
Cash Return %	5.43	2.95
Return on Asset TTM (Weighted Avg)	14.06	17.11
3-Year FCF Growth % (Weighted Avg)	90.22	162.67
P/FCF	25.70	63.69
P/E	30.03	31.35
Dividend Yield % TTM	0.69	0.58

The fund's investment objectives, risks, charges and expenses must be considered carefully before investing. [The prospectus contains this and other important information about the fund](#), and it may be obtained by calling 1-800-617-0004. Read it carefully before investing.

There is no guarantee that ABOT will achieve its investment objective. Investing involves risk, including the possible loss of principal. Because the Fund is an ETF (rather than a mutual fund), shares are bought and sold at market price (not NAV), may trade at a discount or premium to NAV, and are not individually redeemable. Owners of the shares may acquire those shares from the Fund and tender those shares for redemption to the Fund in Creation Unit aggregations only, consisting of 25,000 shares. Brokerage commissions will reduce returns. Investments in the Fund include risks associated with small-and mid-cap securities, which involve limited liquidity and greater volatility than large-cap securities.

Fund holdings and/or sector allocations are subject to change at any time and are not recommendations to buy or sell any security.

Abacus FCF Innovation Leaders Index tracks the performance of a rules-based strategy that seeks to provide exposure to U.S. equities with strong Free Cash Flow and R&D Investment, selected by a proprietary Free Cash Flow Innovation factor model.

The Russell 1000 Index is a stock market index that tracks the highest-ranking 1,000 stocks in the Russell 3000 Index, which represent about 90% of the total market capitalization of that index. The Russell 1000 Growth index is an index that tracks large cap, growth stocks.

The Abacus FCF Innovation Leaders ETF is distributed by Quasar Distributors, LLC.

**Free cash flow** is the cash that a company has available after subtracting operating expenditures and accounting for future organic growth.

**Upside/Downside Ratio** is a technical indicator that shows the relationship between the volumes of advancing and declining issues on an exchange.

We define "high-quality" companies as those exhibiting strong and sustainable financial position, that have the potential to generate organic growth over the long-term.

**Market Price** is the current price at which shares are bought and sold. **Market returns** are based upon last trade price. **NAV**: The dollar value of a single share, based on the value of the underlying assets of the fund minus its liabilities, divided by the number of shares outstanding. Calculated at the end of each business day.

**Return on Asset (ROA) Trailing Twelve Months (TTM)**: Measures how efficiently a company generates profit from its assets over the past 12 months.

**Price to free cash flow (P/FCF)** compares a company's stock price to its free cash flow, indicating how much investors pay for each dollar of cash generated.

The **price-earnings ratio (P/E)** compares a company's stock price to its earnings, showing how much investors are willing to pay for each dollar of profit.

**Dividend Yield (TTM)**, or Dividend Yield (Trailing Twelve Months), is a financial metric that measures the annual dividend income an investor can expect relative to a stock's current market price.

The **30-Day SEC Yield** is computed under an SEC standardized formula based on net income earned over the past 30 days

**Active share** is a measure of how much a portfolio's holdings differ from its benchmark index, indicating the level of active management.

The Morningstar Rating TM for funds, or "star rating," is calculated for funds with at least a three-year history. Exchange-traded funds and open-ended mutual funds are considered a single population for comparative purposes. It is calculated based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a managed product's monthly excess performance, placing more emphasis on downward variations and rewarding consistent performance. The top 10% of products in each product category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars, and the bottom 10% receive 1 star. The Overall Morningstar Rating for a managed product is derived from a weighted average of the performance figures associated with its three-, five-, and 10-year (if applicable) Morningstar Rating metrics.