

CHGX

Stance Sustainable Beta ETF

Fund Description

STSB tracks an equal-weighted index of approximately 100 US large-cap stocks screened based on various ESG indicators. The objective is to provide long-term growth by investing in companies with high ESG standards.

FactSet Analyst Report

STSB focuses on approximately 100 ESG-screened large-cap companies from the US. The index, derived from the Solactive US Large & Mid Cap Index, utilizes ESG indicators provided by ISS ESG. This measures the degree to which a company is involved in: a) a prohibited industry, b) a controversial business area, c) a history of controversial business practices relating to human rights, labor rights, environmental protection, or business malpractice, and d) standards and performance criteria related to environmental impacts. Each factor may be evaluated using one or more indicators, including revenue, an analyst rating, or the severity of the controversy. Eligible companies must meet the minimum threshold score assigned by ISS ESG, with respect to each applicable indicator. These firms are then sorted by sector and ranked within each sector by market-cap. At each quarterly reconstitution, holdings are equally weighted, with each sector weighted according to the Solactive universe.

