

STXV

Strive 1000 Value ETF

Fund Description

STXV tracks the total return performance of an index composed of US-listed large- and mid-cap companies that exhibit value characteristics. The index selects securities based on fundamental factors and weights them according to free-float market cap.

FactSet Analyst Report

STXV seeks to track the total return performance of an index comprised of US-listed large- and mid-cap companies that have value characteristics. The fund determines eligible value companies by screening the Bloomberg US 1000 Index for companies with higher earnings yield, higher dividend yield, lower forecasted growth, and lower valuations. Eligible companies are then ranked based on a value formula that equally considers earnings yield, valuation, dividend yield and growth. Using these rankings, the top 30% of the securities are included in the index based on their market cap while the next 40% of securities are included at a decreasing linear scale with the full 100% weight given at the 30% percentile and a 0% weight given at the 70th percentile. Stocks falling in the bottom 30% are excluded. The index is reconstituted in January and July and such changes take effect in March and September. Rebalancing occurs in June and December.

