

ISTOXX® AMERICAN CENTURY USA QUALITY GROWTH INDEX

Index description

The iSTOXX American Century USA Quality Growth Index aims at investing in high-growth companies as well as in companies with sustainable growth prospects and attractive valuations. The index concept allocates dynamically to both a high- and a stable-growth strategy. The allocation of the strategies is governed by a risk-adjusted momentum signal. The high-growth strategy is represented by the iSTOXX® A.C.I. USA Pure Growth Index; the stable-growth strategy is represented by the iSTOXX® A.C.I. USA Stable Growth Index.

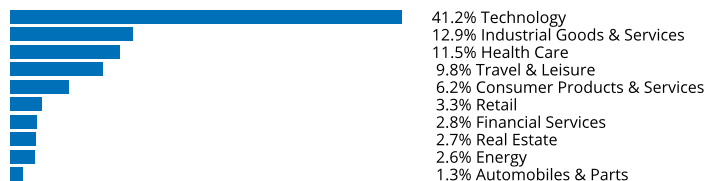
Key facts

- » Dynamic allocation between high- and stable-growth strategies
- » Momentum signal determines allocation
- » Capping mechanism ensures balanced approach
- » Rebalanced monthly

Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX American Century USA Quality Growth Index	N/A	1.0	0.0	0.0	0.0	0.0	3.2	0.1	0.4
STOXX USA 900 Index	42,442.5	40,678.8	45.1	13.9	2,903.0	3.0	7.1	0.0	2.6

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX American Century USA Quality Growth Index	7.3	20.0	25.1	43.8	92.0	N/A	N/A	26.2	13.1	14.0
STOXX USA 900 Index	7.0	16.7	19.8	46.7	74.6	N/A	N/A	20.0	13.7	11.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX American Century USA Quality Growth Index	13.5	17.0	23.4	24.1	25.9	N/A	N/A	0.8	0.5	0.5
STOXX USA 900 Index	11.2	14.8	19.8	18.8	22.2	N/A	N/A	0.8	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX American Century USA Quality Growth Index	1.0	1.0	1.0	0.9	0.9	4.1	5.4	6.6	9.2	8.9
Index to benchmark	Beta					Annualized information ratio				
iSTOXX American Century USA Quality Growth Index	1.2	1.1	1.2	1.2	1.1	1.1	0.8	0.6	-0.0	0.1

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

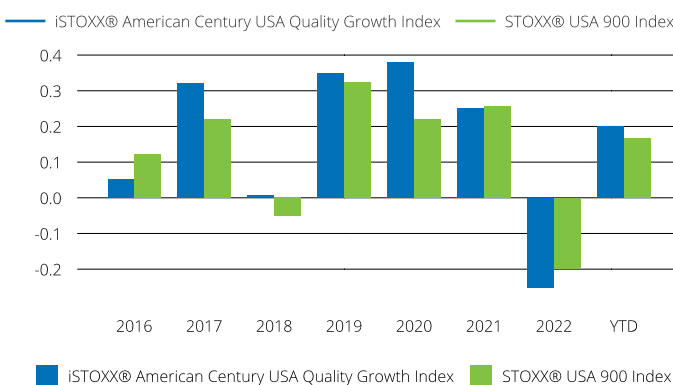
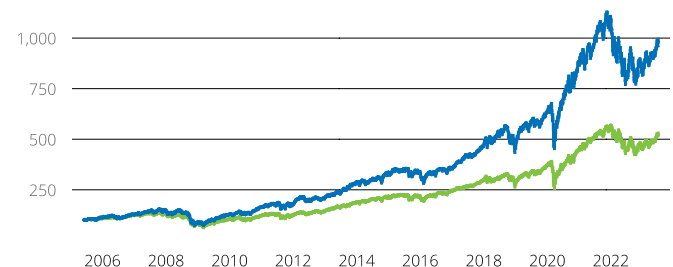
(USD, gross return), all data as of Jun. 30, 2023

ISTOXX INDICES

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Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX American Century USA Quality Growth Index	51.5	26.1	27.7	26.1	9.3	1.1	2.8	27.6
STOXX USA 900 Index	30.0	20.9	22.8	20.3	0.1	2.0	2.4	15.9

Performance and annual returns⁴

Methodology

The parent indices are the iSTOXX A.C.I. USA Pure Growth Index and the iSTOXX A.C.I. USA Stable Growth Index. The index's strategy shifts its relative target allocation between both strategies in 15 percentage point increments. Target allocation is adjusted monthly based on a risk-adjusted momentum signal. A strategy can have a maximum weight of 65%.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return USD	CH0429245001	ISXUQGGV	ISXUQGGV INDEX	.ISXUQGGV
Net Return USD	CH0429245035	ISXUQGV	ISXUQGV INDEX	.ISXUQGV
Price USD	CH0429245043	ISXUQGL	ISXUQGL INDEX	.ISXUQGL

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Optimization
Cap factor	0.035
No. of components	Variable
Review frequency	Monthly
Calculation/distribution	realtime
Calculation hours	15:30:00 22:00:00
Base value/base date	100 as of May. 31, 2005
History	Daily available since May 31, 2005
Inception date	Aug. 29, 2018

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

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BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from May 31, 2005 to Jun. 30, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
CADENCE DESIGN SYS.	Technology	United States	3.16
FORTINET	Technology	United States	2.44
TEXAS ROADHOUSE	Travel & Leisure	United States	2.29
BROADCOM	Technology	United States	2.04
Autodesk Inc.	Technology	United States	1.90
Eli Lilly & Co.	Health Care	United States	1.89
Equinix Inc.	Real Estate	United States	1.86
MasterCard Inc. Cl A	Industrial Goods & Services	United States	1.83
Apple Inc.	Technology	United States	1.80
BOOKING HOLDINGS	Travel & Leisure	United States	1.76

⁵ Based on the composition as of Jun. 30, 2023
