

# STLG

## iShares Factors US Growth Style ETF

### Fund Description

STLG tracks an index of US large and mid-cap growth stocks selected based on a combination of five investment factors.

### FactSet Analyst Report

STLG selects equities from the growth version of the Russell 1000 based on multiple factors: momentum, quality, value, size, and low volatility. The fund then assigns a weighted composite score of those five factors for each security using a proprietary model. Value score is calculated from 12-month trailing B/P ratio, dividend, earnings and cash flow yield, momentum score from price, earnings momentum and earnings announcement drift, quality score from gross profitability, dilution, accruals and changes in net operating assets, volatility score from 12-month trailing realized volatility, and lastly size score compares market cap of each company from the Russell 1000 Growth Index. STLG's index is reviewed monthly using an optimization process designed to maximize exposure to the weighted combination of the five factors.