

EURO STOXX® STRONG GROWTH 20 INDEX

Index description

The STOXX Strong Style indices represent the performance of the most style-pure companies in Europe and the Eurozone. While the STOXX Strong Growth 20 indices and the STOXX Strong Value 20 indices cover the purest growth and value companies in Europe and the Eurozone, the STOXX Strong Style Composite 40 indices combine both style indices, i.e. the most style-pure companies of each style category in the relevant region.

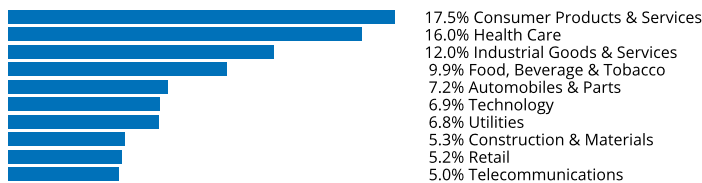
Key facts

» Weighting is purely based on the relevant value or growth score

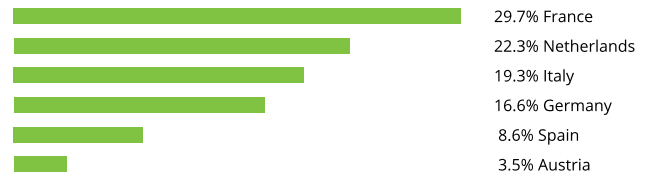
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|-----------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO STOXX Strong Growth 20 Index | N/A | 1.1 | 0.1 | 0.1 | 0.1 | 0.0 | 7.4 | 3.0 | 50.3 |
| EURO STOXX Index | 7,165.4 | 5,082.4 | 17.5 | 7.1 | 267.3 | 1.6 | 5.3 | 0.0 | 2.9 |

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 |
| EURO STOXX Strong Growth 20 Index | 4.1 | 9.1 | 11.1 | 12.5 | 55.2 | N/A | N/A | 11.1 | 4.0 | 9.3 |
| EURO STOXX Index | 3.8 | 14.8 | 23.6 | 40.0 | 36.7 | N/A | N/A | 23.8 | 12.0 | 6.5 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO STOXX Strong Growth 20 Index | 14.7 | 16.3 | 22.5 | 23.9 | 23.7 | N/A | N/A | 0.4 | 0.2 | 0.4 |
| EURO STOXX Index | 11.7 | 14.4 | 16.5 | 18.0 | 19.8 | N/A | N/A | 1.1 | 0.6 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO STOXX Strong Growth 20 Index | 0.9 | 0.9 | 0.8 | 0.7 | 0.8 | 7.1 | 8.2 | 12.6 | 16.1 | 15.4 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO STOXX Strong Growth 20 Index | 1.2 | 1.0 | 1.1 | 1.0 | 0.9 | 0.5 | -1.3 | -0.8 | -0.5 | 0.1 |

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

² Based on EURIBOR1M

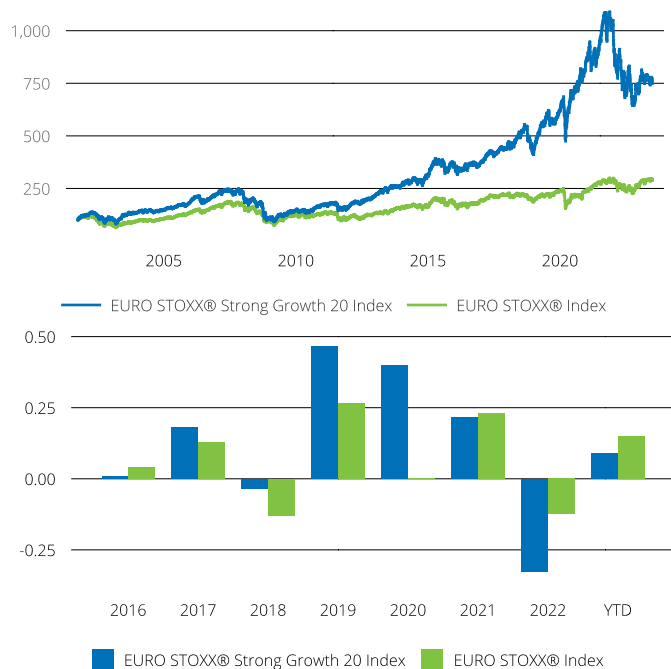
(EUR, net return), all data as of Jun. 30, 2023

STYLE 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 |
| EURO STOXX Strong Growth 20 Index | 36.2 | 30.1 | 36.2 | 30.1 | 7.0 | 1.0 | 2.9 | -23.2 |
| EURO STOXX Index | 15.5 | 12.4 | 13.7 | 12.1 | 1.6 | 3.0 | 1.0 | 5.7 |

Performance and annual returns⁴

Methodology

The indices are derived from the STOXX Europe TMI and the EURO STOXX indices. Six factors are applied to define a company's style designation and are condensed into a single style score, leading to a number that measures a company's style purity.

The six factors used when selecting components for the STOXX TMI Style Index are normalized as z-scores. The six factors and the detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|----------------|--------------|--------|------------|---------|
| Net Return EUR | CH0031152298 | SG2T | SG2T INDEX | .SG2T |
| Net Return EUR | CH0031152298 | SG2T | SG2T INDEX | .SG2T |
| Price EUR | CH0031152264 | SG2E | SG2E INDEX | .SG2E |
| Price EUR | CH0031152264 | SG2E | SG2E INDEX | .SG2E |
| Net Return USD | CH0031152348 | SG2U | SG2U INDEX | .SG2U |
| Net Return USD | CH0031152348 | SG2U | SG2U INDEX | .SG2U |
| Price USD | CH0031152330 | SG2K | SG2K INDEX | .SG2K |
| Price USD | CH0031152330 | SG2K | SG2K INDEX | .SG2K |

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

Quick facts

| | |
|--------------------------|---|
| Weighting | Price-weighted with a weighting factor based on their growth or |
| Cap factor | 15% |
| No. of components | Strong growth and strong value indices: 20 |
| Review frequency | Annually (Sep.) |
| Calculation/distribution | Price (EUR): realtime (every 15 seconds) |
| Calculation hours | Realtime: 9:00 am - 6:00 pm CET |
| Base value/base date | 1,000 as of Sep. 30, 2001 |
| History | Available daily back to Sep. 30, 2001 |
| Inception date | Jun. 4, 2007 |

CONTACT DETAILS

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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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Oct. 01, 2001 to Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------------|------------------------------|----------------|-------------------|
| HERMES INTERNATIONAL | Consumer Products & Services | France | 7.42 |
| FERRARI | Automobiles & Parts | Italy | 7.24 |
| ASML HLDG | Technology | Netherlands | 6.88 |
| AIRBUS | Industrial Goods & Services | France | 6.40 |
| DAVIDE CAMPARI | Food, Beverage & Tobacco | Italy | 6.03 |
| AMPLIFON | Health Care | Italy | 5.99 |
| L'OREAL | Consumer Products & Services | France | 5.64 |
| ADYEN | Industrial Goods & Services | Netherlands | 5.64 |
| FERROVIAL | Construction & Materials | Spain | 5.28 |
| ZALANDO | Retail | Germany | 5.16 |

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