

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.

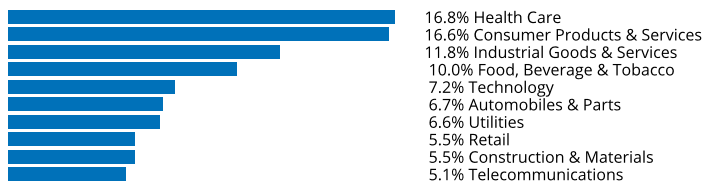
Key facts

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

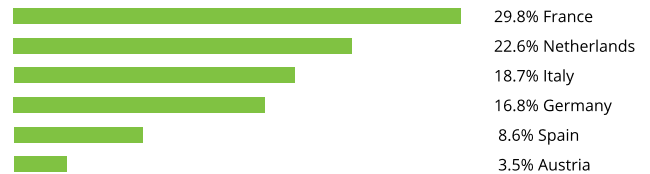
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD 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 | 3.1 | 50.3 |
| EURO STOXX Index | 7,350.9 | 5,227.1 | 18.0 | 7.3 | 288.6 | 0.9 | 5.5 | 0.0 | 3.1 |

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 | -7.6 | 4.7 | -6.5 | 0.4 | 37.1 | N/A | N/A | -6.5 | 0.1 | 6.6 |
| EURO STOXX Index | -5.9 | 10.5 | 7.4 | 35.6 | 19.3 | N/A | N/A | 7.4 | 10.8 | 3.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO STOXX Strong Growth 20 Index | 15.2 | 21.2 | 30.1 | 27.5 | 26.3 | N/A | N/A | -0.4 | 0.0 | 0.3 |
| EURO STOXX Index | 14.3 | 19.8 | 24.0 | 22.3 | 22.6 | N/A | N/A | 0.2 | 0.4 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO STOXX Strong Growth 20 Index | 0.9 | 0.9 | 0.9 | 0.8 | 0.8 | 6.5 | 8.5 | 13.3 | 16.6 | 15.4 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO STOXX Strong Growth 20 Index | 1.0 | 1.0 | 1.1 | 1.0 | 0.9 | -3.2 | -1.6 | -1.0 | -0.6 | 0.2 |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

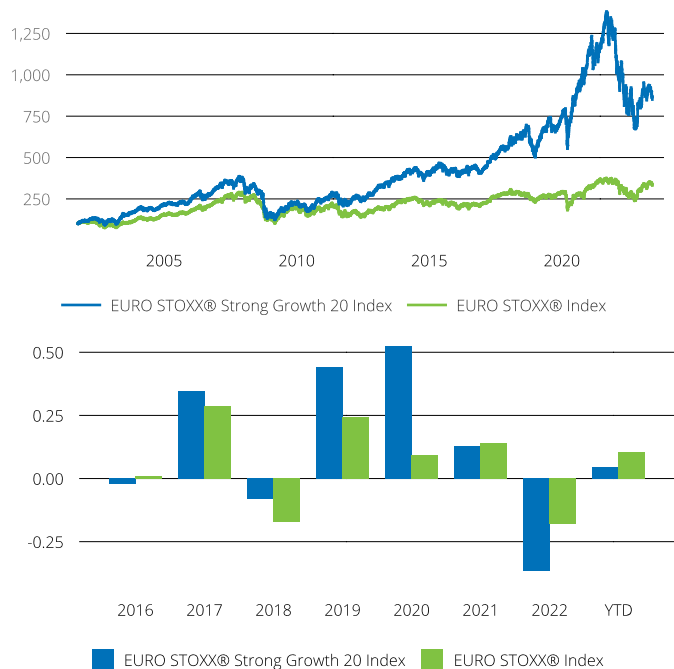
(USD, net return), all data as of May 31, 2023

STYLE INDICES

EURO STOXX® STRONG GROWTH 20 INDEX

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 | 34.7 | 28.5 | 34.7 | 28.5 | 6.9 | 1.0 | 2.8 | -22.9 |
| EURO STOXX Index | 15.0 | 11.9 | 13.2 | 11.6 | 1.6 | 2.6 | 1.0 | 1.1 |

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 |
| Net Return | EUR | CH0031152298 | SG2T | .SG2T |
| Price | EUR | CH0031152264 | SG2E | .SG2E |
| Price | EUR | CH0031152264 | SG2E | .SG2E |
| Net Return | USD | CH0031152348 | SG2U | .SG2U |
| Net Return | USD | CH0031152348 | SG2U | .SG2U |
| Price | USD | CH0031152330 | SG2K | .SG2K |
| Price | USD | CH0031152330 | SG2K | .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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Börse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Börse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Börse Group or their licensors, research partners or data providers.

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 May 31, 2023

(USD, net return), all data as of May 31, 2023

EURO STOXX® STRONG GROWTH 20 INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------------|------------------------------|----------------|-------------------|
| HERMES INTERNATIONAL | Consumer Products & Services | France | 7.38 |
| ASML HLDG | Technology | Netherlands | 7.25 |
| FERRARI | Automobiles & Parts | Italy | 6.71 |
| AIRBUS | Industrial Goods & Services | France | 6.16 |
| DAVIDE CAMPARI | Food, Beverage & Tobacco | Italy | 6.04 |
| AMPLIFON | Health Care | Italy | 6.00 |
| ADYEN | Industrial Goods & Services | Netherlands | 5.65 |
| ZALANDO | Retail | Germany | 5.51 |
| FERROVIAL | Construction & Materials | Spain | 5.49 |
| L'OREAL | Consumer Products & Services | France | 5.49 |

⁵ Based on the composition as of May 31, 2023
