

STOXX® EUROPE STRONG STYLE COMPOSITE 40 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.

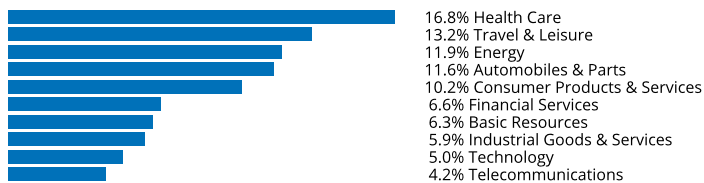
Key facts

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

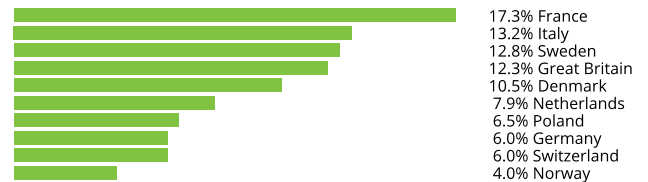
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe Strong Style Composite 40 Index	N/A	1.1	0.0	0.0	0.1	0.0	5.0	0.4	74.1
STOXX Europe 600 Index	12,882.3	10,077.5	16.8	6.0	298.6	1.3	3.0	0.0	3.4

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
STOXX Europe Strong Style Composite 40 Index	3.4	15.6	3.6	32.3	36.6	N/A	N/A	3.6	9.9	6.5
STOXX Europe 600 Index	2.1	13.2	10.4	42.3	36.4	N/A	N/A	10.5	12.6	6.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe Strong Style Composite 40 Index	15.5	19.4	22.7	21.8	21.8	N/A	N/A	0.1	0.4	0.3
STOXX Europe 600 Index	13.0	12.4	14.0	15.7	17.9	N/A	N/A	0.7	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Strong Style Composite 40 Index	0.9	0.9	0.9	0.9	0.9	6.2	10.1	12.1	10.9	9.5
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Strong Style Composite 40 Index	1.1	1.4	1.4	1.2	1.1	2.4	0.4	-0.5	-0.2	0.0

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

² Based on EURIBOR1M

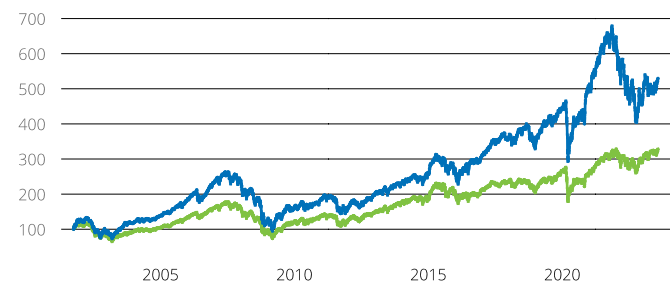
(EUR, net return), all data as of Jul. 31, 2023

STYLE INDICES

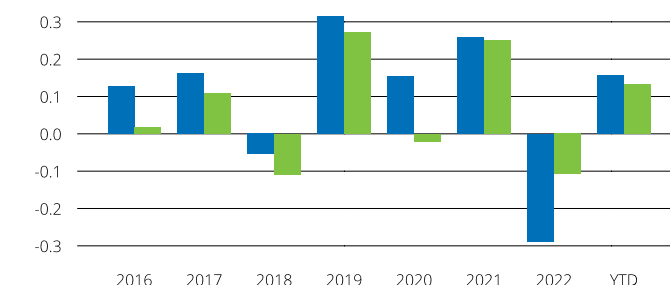
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Fundamentals (for last 12 months)

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
STOXX Europe Strong Style Composite 40 Index	26.7	16.5	14.2	15.2	2.5	0.9	0.7	31.3
STOXX Europe 600 Index	16.2	13.4	14.3	13.2	1.9	2.9	1.2	5.9

Performance and annual returns⁴

— STOXX® Europe Strong Style Composite 40 Index — STOXX® Europe 600 Index



■ STOXX® Europe Strong Style Composite 40 Index ■ STOXX® Europe 600 Index

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	CH0031151910	SS4R	SS4R INDEX	.SS4R
Net Return	EUR	CH0031151910	SS4R	SS4R INDEX	.SS4R
Price	EUR	CH0031151902	SS4P	SS4P INDEX	.SS4P
Price	EUR	CH0031151902	SS4P	SS4P INDEX	.SS4P
Net Return	USD	CH0031151951	SS4V	SS4V INDEX	.SS4V
Net Return	USD	CH0031151951	SS4V	SS4V INDEX	.SS4V
Price	USD	CH0031151936	SS4L	SS4L INDEX	.SS4L
Price	USD	CH0031151936	SS4L	SS4L INDEX	.SS4L

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 Jul. 31, 2023

(EUR, net return), all data as of Jul. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
SAIPEM	Energy	Italy	4.98
CARNIVAL	Travel & Leisure	Great Britain	4.26
FORVIA	Automobiles & Parts	France	3.83
KGHM	Basic Resources	Poland	3.37
HERMES INTERNATIONAL	Consumer Products & Services	France	3.34
VAT GROUP AG	Industrial Goods & Services	Switzerland	3.29
FERRARI	Automobiles & Parts	Italy	3.14
EASYJET	Travel & Leisure	Great Britain	3.11
DINO POLSKA SA	Personal Care, Drug & Grocery Stores	Poland	3.09
ASML HLDG	Technology	Netherlands	3.01

⁵ Based on the composition as of Jul. 31, 2023
