

# STOXX® EUROPE STRONG VALUE 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.

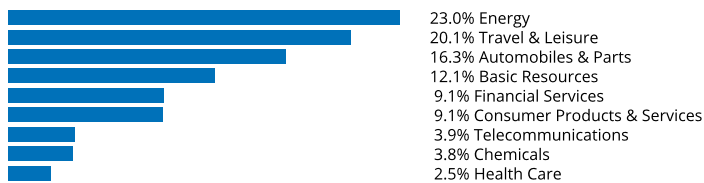
## Key facts

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

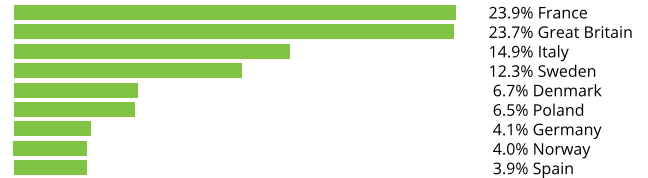
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe Strong Value 20 Index	N/A	1.1	0.1	0.1	0.1	0.0	9.6	0.8	94.8
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 figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Strong Value 20 Index	4.4	15.1	6.5	55.5	23.4	N/A	N/A	6.5	16.0	4.4
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 <sup>2</sup>				
STOXX Europe Strong Value 20 Index	17.7	24.2	25.5	26.7	25.4	N/A	N/A	0.2	0.5	0.2
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 Value 20 Index	0.7	0.8	0.8	0.8	0.8	12.4	15.9	16.4	17.3	14.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Strong Value 20 Index	1.0	1.6	1.5	1.3	1.2	2.2	0.2	-0.2	0.2	-0.1

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

<sup>2</sup> Based on EURIBOR1M

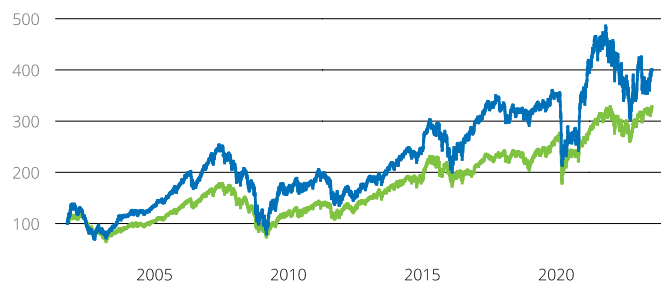
(EUR, net return), all data as of Jul. 31, 2023

## STYLE INDICES

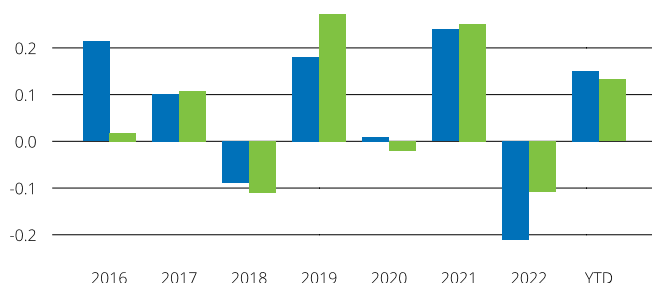
## STOXX® EUROPE STRONG VALUE 20 INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe Strong Value 20 Index	18.2	9.3	5.7	7.9	1.3	1.1	0.3	6.6
STOXX Europe 600 Index	16.2	13.4	14.3	13.2	1.9	2.9	1.2	5.9

Performance and annual returns<sup>4</sup>

— STOXX® Europe Strong Value 20 Index — STOXX® Europe 600 Index



■ STOXX® Europe Strong Value 20 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](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0031151993	SV2R	SV2R INDEX	.SV2R
Net Return EUR	CH0031151993	SV2R	SV2R INDEX	.SV2R
Price EUR	CH0031151985	SV2P	SV2P INDEX	.SV2P
Price EUR	CH0031151985	SV2P	SV2P INDEX	.SV2P
Net Return USD	CH0031152017	SV2V	SV2V INDEX	.SV2V
Net Return USD	CH0031152017	SV2V	SV2V INDEX	.SV2V
Price USD	CH0031152009	SV2L	SV2L INDEX	.SV2L
Price USD	CH0031152009	SV2L	SV2L INDEX	.SV2L

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Oct. 01, 2001 to Jul. 31, 2023

## STOXX® EUROPE STRONG VALUE 20 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
SAIPEM	Energy	Italy	9.64
CARNIVAL	Travel & Leisure	Great Britain	8.24
FORVIA	Automobiles & Parts	France	7.41
KGHM	Basic Resources	Poland	6.51
EASYJET	Travel & Leisure	Great Britain	6.01
RENAULT	Automobiles & Parts	France	5.74
VALLOUREC	Basic Resources	France	5.63
SARAS	Energy	Italy	5.24
AIR FRANCE-KLM	Travel & Leisure	France	5.10
INDUSTRIVARDEN C	Financial Services	Sweden	5.08

<sup>5</sup> Based on the composition as of Jul. 31, 2023

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