

# EURO STOXX® 50 SUBINDEX SPAIN INDEX

## Index description

The EURO STOXX 50® Index, Europe's leading blue-chip index for the Eurozone, provides a blue-chip representation of supersector leaders in the region. The index covers 50 stocks from 11 Eurozone countries: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain. The EURO STOXX 50 Index is licensed to financial institutions to serve as an underlying for a wide range of investment products such as exchange-traded funds (ETFs), futures, options and structured products worldwide.

The following single-country sub-indices are derived from the EURO STOXX 50 Index: EURO STOXX 50 Subindex France, EURO STOXX 50 Subindex Germany, EURO STOXX 50 Subindex Italy, EURO STOXX 50 Subindex Netherlands and EURO STOXX 50 Subindex Spain. Each one covers EURO STOXX 50 components from the indicated country.

## Key facts

- » Components for each sub-index are selected from the EURO STOXX 50, providing a blue-chip representation of the respective country's supersector leaders.
- » Components are weighted based on free-float market cap.

## 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 50 Subindex Spain Index	285.7	207.9	52.0	49.1	70.4	39.4	33.9	19.0	1.0
EURO STOXX 50 Index	4,127.2	3,143.1	62.9	46.9	267.3	12.2	8.5	0.4	3.9

## 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
EURO STOXX 50 Subindex Spain Index	10.0	23.7	42.9	45.6	12.4	N/A	N/A	43.3	13.4	2.4
EURO STOXX 50 Index	4.4	19.2	31.6	49.1	51.1	N/A	N/A	31.9	14.4	8.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO STOXX 50 Subindex Spain Index	16.0	19.8	19.3	22.4	24.1	N/A	N/A	1.7	0.5	0.1
EURO STOXX 50 Index	12.1	15.3	17.3	19.3	21.0	N/A	N/A	1.4	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 Subindex Spain Index	0.8	0.8	0.8	0.8	0.9	8.0	11.1	11.5	12.5	11.9
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX 50 Subindex Spain Index	1.2	1.1	0.9	1.0	1.0	7.9	0.7	0.7	-0.1	-0.5

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

<sup>2</sup> Based on EURIBOR1M

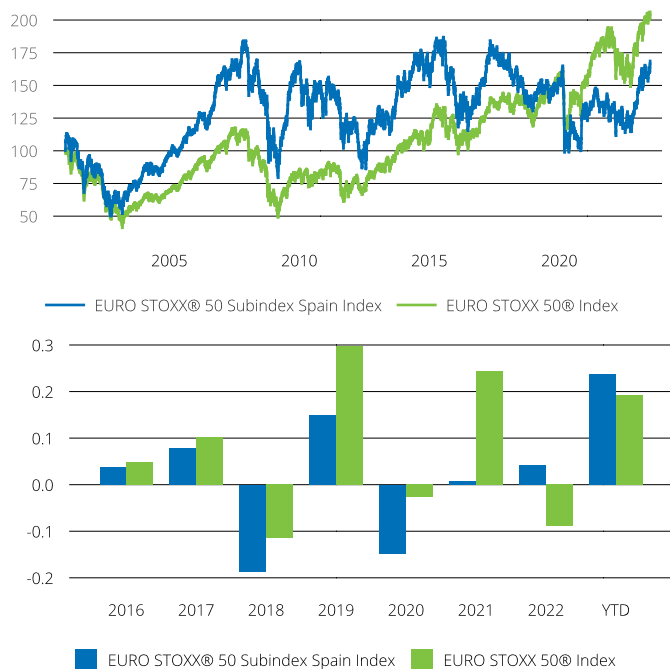
(EUR, gross return), all data as of Jun. 30, 2023

## BLUE CHIP INDICES

## EURO STOXX® 50 SUBINDEX SPAIN 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
EURO STOXX 50 Subindex Spain Index	9.6	9.2	9.6	9.2	1.2	6.4	1.3	26.9
EURO STOXX 50 Index	14.4	12.2	13.4	12.0	1.9	4.3	1.2	17.0

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

## Methodology

The universe for the country sub-indices is comprised of all the components of the parent index, the EURO STOXX 50 Index. From the universe described above, a filter is applied in terms of country, with each sub-index including only components from its respective country.

The following country sub-indices are available: EURO STOXX 50 Subindex France, EURO STOXX 50 Subindex Germany, EURO STOXX 50 Subindex Italy, EURO STOXX 50 Subindex Netherlands and EURO STOXX 50 Subindex Spain.

All country subindices are weighted based on free-float market cap. The indices are reviewed in line with the EURO STOXX 50 Index.

The detailed methodology including the calculation formula can be found in our rulebooks: [www.stoxx.com/rulebooks](http://www.stoxx.com/rulebooks)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0116035004	SX5ESGT	SX5ESGT INDEX	.SX5ESGT
Gross Return EUR	CH0116035004	SX5ESGT	SX5ESGT INDEX	.SX5ESGT
Gross Return EUR	CH0116035004	SX5ESGT	SX5ESGT INDEX	.SX5ESGT
Net Return EUR	CH0116035046	SX5EST	SX5EST INDEX	.SX5EST
Net Return EUR	CH0116035046	SX5EST	SX5EST INDEX	.SX5EST
Price EUR	CH0116035020	SX5ESE	SX5ESE INDEX	.SX5ESE
Price EUR	CH0116035020	SX5ESE	SX5ESE INDEX	.SX5ESE
Gross Return USD	CH0116035012	SX5ESGU	SX5ESGU INDEX	.SX5ESGU
Gross Return USD	CH0116035012	SX5ESGU	SX5ESGU INDEX	.SX5ESGU
Net Return USD	CH0116035053	SX5ESU	SX5ESU INDEX	.SX5ESU

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

## Quick facts

Weighting	Free Float Market Capitalization
No. of components	Not Fixed
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	1000 as of Dec. 31, 2000
History	15
Inception date	Sep. 06, 2010

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

## 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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jan. 02, 2001 to Jun. 30, 2023

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

## EURO STOXX® 50 SUBINDEX SPAIN INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
IBERDROLA	Utilities	Spain	33.87
BCO SANTANDER	Banks	Spain	26.79
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	20.39
Industria de Diseno Textil SA	Retail	Spain	18.95
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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