

# STOXX® SPAIN 20 INDEX

## Index description

The STOXX Global and Country blue-chip indices are fixed-number indices designed to represent the largest components by free-float market cap of their geographic region defined by the relevant benchmark indices.

## Key facts

- » Liquid indices, as they cover about 60% of the free-float market cap of the relevant benchmark index
- » The indices are diversified, as they incorporate a capping factor to ensure that no country/component can dominate the index
- » Buffers are used to achieve the fixed number of components and to maintain stability of the indices by reducing index composition changes

## Descriptive statistics

Index	Market cap (EUR mn.)		Components (EUR mn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Spain 20 Index	439,842.9	294,275.6	14713.8	12602.7	30690.6	3459.9	10.4	1.2	12.5
STOXX Spain 30 Index	586,919.0	401,038.2	13367.9	5335.0	70,424.5	1428.7	17.6	0.4	4.2

## 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 Spain 20 Index	5.9	20.5	22.6	49.3	20.6	N/A	N/A	22.8	14.4	3.9
STOXX Spain 30 Index	6.3	18.9	23.1	47.6	21.0	N/A	N/A	23.3	14.0	3.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Spain 20 Index	11.6	15.9	16.1	19.2	21.3	N/A	N/A	1.1	0.7	0.2
STOXX Spain 30 Index	12.5	16.0	16.0	18.8	21.0	N/A	N/A	1.1	0.7	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Spain 20 Index	1.0	1.0	1.0	1.0	1.0	1.6	1.7	1.6	2.2	2.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Spain 20 Index	0.9	1.0	1.0	1.0	1.0	-2.6	1.6	-0.3	0.2	-0.0

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

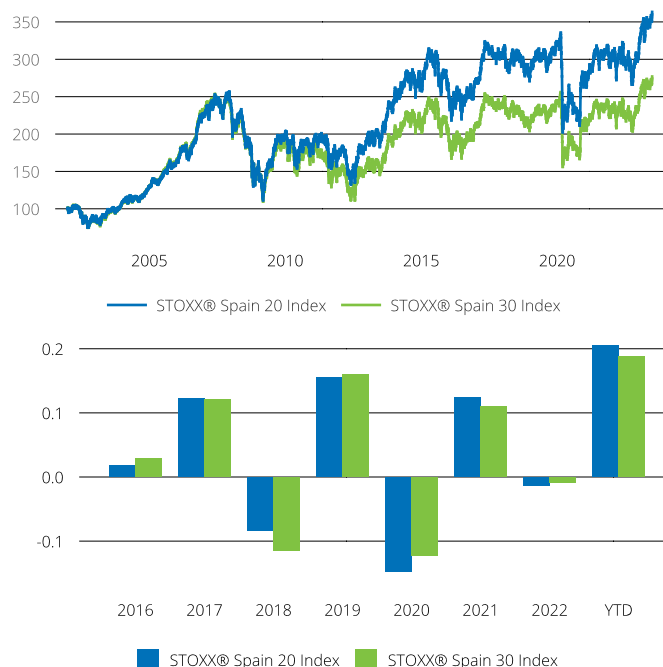
(EUR, gross return), all data as of Jun. 30, 2023

## BLUE-CHIP INDICES

## STOXX® SPAIN 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 Spain 20 Index	11.9	10.6	11.1	9.9	1.3	5.0	1.0	1.1
STOXX Spain 30 Index	11.4	10.4	10.8	9.9	1.2	5.1	1.1	1.4

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

## Methodology

The index universe is the relevant benchmark index. To be eligible for inclusion, the three-month average daily trading volume (3-month ADTV) has to be at least 1 million euros. Components are selected on the basis of the free-float market cap and a 10% buffer rule applies for the ranking. If the number of stocks selected is still below the required component count after applying the buffer rules, the largest remaining stocks are selected until there are enough stocks. The detailed methodology including the calculation formula can be found in our rulebook:

<http://www.stoxx.com/indices/rulebooks.html>

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0121751157	SXESGR	SXESGR INDEX	.SXESGR
Gross Return EUR	CH0121751157	SXESGR	SXESGR INDEX	.SXESGR
Net Return EUR	CH0121751124	SXESR	SXESR INDEX	.SXESR
Net Return EUR	CH0121751124	SXESR	SXESR INDEX	.SXESR
Price EUR	CH0121751116	SXESP	SXESP INDEX	.SXESP
Price EUR	CH0121751116	SXESP	SXESP INDEX	.SXESP
Gross Return USD	CH0121751165	SXESGV	SXESGV INDEX	.SXESGV
Gross Return USD	CH0121751165	SXESGV	SXESGV INDEX	.SXESGV
Net Return USD	CH0121751140	SXESV	SXESV INDEX	.SXESV
Net Return USD	CH0121751140	SXESV	SXESV INDEX	.SXESV

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 cap
Cap factor	10% (EU Enlarged 15: 15%; Eastern Europe 50: the weight of each
No. of components	Fixed, number of stocks indicated in index name
Review frequency	Annually in Sep. (Eastern Europe 50 semi-annually in Mar. and
To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.	

## CONTACT DETAILS

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

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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> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Dec. 27, 2001 to Jun. 30, 2023

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

## STOXX® SPAIN 20 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	10.43
Industria de Diseno Textil SA	Retail	Spain	10.38
BCO SANTANDER	Banks	Spain	10.25
IBERDROLA	Utilities	Spain	10.20
AMADEUS IT GROUP	Technology	Spain	10.16
TELEFONICA	Telecommunications	Spain	7.26
CELLNEX TELECOM	Telecommunications	Spain	6.23
REPSOL	Energy	Spain	6.01
FERROVIAL	Construction & Materials	Spain	5.11
CAIXABANK	Banks	Spain	4.87

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

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