

# STOXX® SPAIN 30 INDEX

## Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries. The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

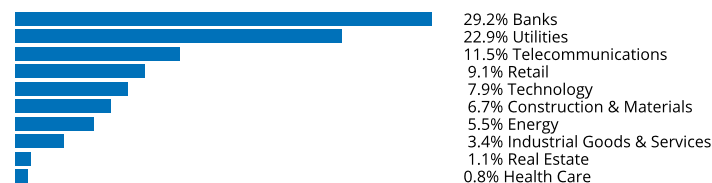
## Key facts

- » Broad and liquid benchmarks for market regions and countries worldwide
- » Broad number of components
- » Serve as benchmarks for their respective regions/actively managed funds
- » Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

## Descriptive statistics

Index	Market cap (USD mn.)		Components (USD mn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Spain 30 Index	591,155.0	408,631.8	13621.1	5369.1	71537.9	1100.7	17.5	0.3	4.0
STOXX Spain Total Market Index	643,438.4	432,844.0	6460.4	1337.1	71,537.9	105.2	16.5	0.0	3.1

## 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 30 Index	-5.7	11.7	5.9	37.5	6.6	N/A	N/A	6.0	11.3	1.3
STOXX Spain Total Market Index	-5.5	11.3	5.0	36.1	3.9	N/A	N/A	5.0	10.9	0.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Spain 30 Index	12.5	20.9	22.7	22.8	23.3	N/A	N/A	0.1	0.4	0.1
STOXX Spain Total Market Index	12.4	20.7	22.5	22.4	22.9	N/A	N/A	0.1	0.4	0.0
Index to benchmark	Correlation					Tracking error (%)				
STOXX Spain 30 Index	1.0	1.0	1.0	1.0	1.0	0.4	0.6	0.6	0.8	0.8
Index to benchmark	Beta					Annualized information ratio				
STOXX Spain 30 Index	1.0	1.0	1.0	1.0	1.0	-3.7	1.6	1.5	0.6	0.8

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

<sup>2</sup> Based on EURIBOR1M

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

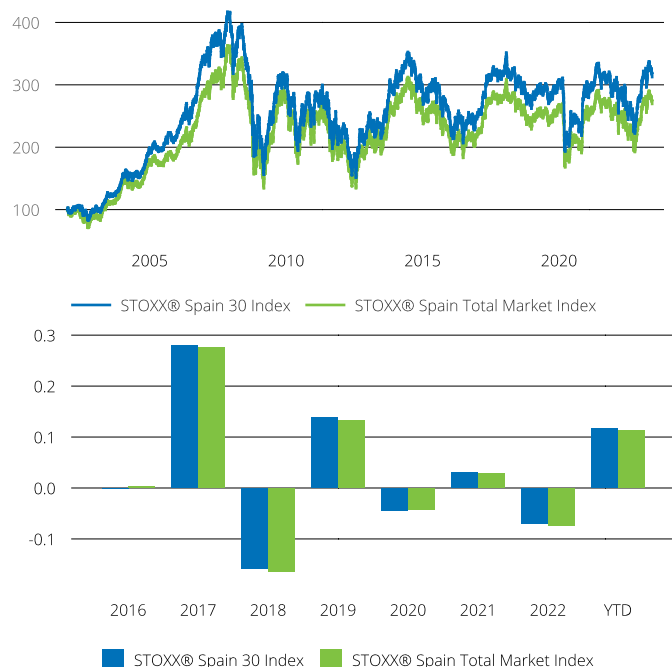
# BROAD INDICES

## STOXX® SPAIN 30 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 30 Index	10.9	9.9	10.2	9.3	1.2	4.4	1.0	0.1
STOXX Spain Total Market Index	10.9	10.0	10.2	9.4	1.2	4.3	1.0	0.1

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



### Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. 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
Gross Return EUR	CH0149416890	SX30EGR	SX30EGR INDEX	.SX30EGR
Gross Return EUR	CH0149416890	SX30EGR	SX30EGR INDEX	.SX30EGR
Net Return EUR	CH0149416916	SX30ER	SX30ER INDEX	.SX30ER
Net Return EUR	CH0149416916	SX30ER	SX30ER INDEX	.SX30ER
Price EUR	CH0149416932	SX30EP	SX30EP INDEX	.SX30EP
Price EUR	CH0149416932	SX30EP	SX30EP INDEX	.SX30EP
Gross Return USD	CH0149416908	SX30EGV	SX30EGV INDEX	.SX30EGV
Gross Return USD	CH0149416908	SX30EGV	SX30EGV INDEX	.SX30EGV
Net Return USD	CH0149416924	SX30EV	SX30EV INDEX	.SX30EV
Net Return USD	CH0149416924	SX30EV	SX30EV INDEX	.SX30EV

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	20%
No. of components	Fixed component (exact number indicated in index name)
Review frequency	Quarterly, in Mar., Jun., Sep., Dec.

To learn more about the inception date, currency versions, 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 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 May 31, 2023

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

## STOXX® SPAIN 30 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
IBERDROLA	Utilities	Spain	17.51
BCO SANTANDER	Banks	Spain	13.34
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	9.63
Industria de Diseno Textil SA	Retail	Spain	9.07
AMADEUS IT GROUP	Technology	Spain	7.86
TELEFONICA	Telecommunications	Spain	5.98
CELLNEX TELECOM	Telecommunications	Spain	5.56
REPSOL	Energy	Spain	4.39
FERROVIAL	Construction & Materials	Spain	3.92
CAIXABANK	Banks	Spain	3.61

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

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