Finaipro Spain 15 PR EUR

Benchmark: BME IBEX 35 PR EUR

Return Date: 11/03/2025

Description

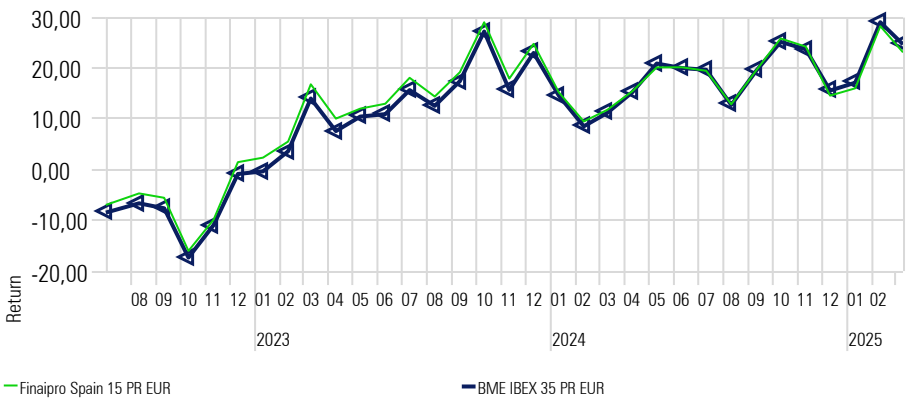
Finaipro AI Optimal Spain 15 is an AI-driven active index designed to maintain an optimal tracking error relative to a specific benchmark, with a smaller, more efficient basket. It levers advanced computational techniques to ensure precise replication of the target asset universe. AI Optimal indices attain maximum cost efficiency while overcoming passive investing. The index seeks to track the performance of an index composed of Spanish Large Capitalization companies, reducing the overall basket to 15 stocks.

Investment Growth

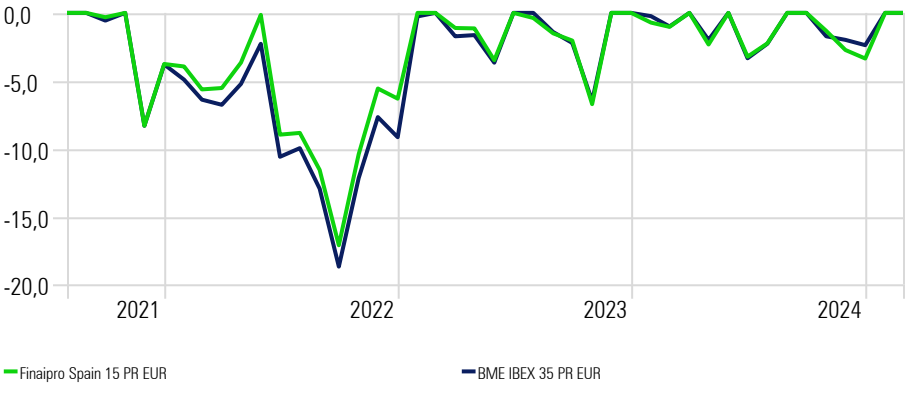
Trailing Returns

	YTD	1 month	3 months	6 months	1 year	2 years	3 years
Finaipro Spain 15 PR EUR	11,19	0,51	9,26	13,53	23,15	17,32	17,17
BME IBEX 35 PR EUR	11,06	0,80	9,23	14,17	24,71	17,75	16,51

Rolling Performance - 12 month rolling window



Drawdown



Top Holdings - Finaipro Spain 15 PR EUR

Portfolio Date: 28/02/2025

	Ticker	Portfolio Weighting %
Banco Santander SA	SAN	14,63
Industria De Diseno Textil SA Share From Split	ITX	14,41
Iberdrola SA	IBE	14,14
Banco Bilbao Vizcaya Argentaria SA	BBVA	11,19
CaixaBank SA	CABK	6,41
Amadeus IT Group SA	AMS	5,71
Ferrovial SE	FER	5,01
Cellnex Telecom SA	CLNX	4,74
Telefonica SA	TEF	4,20
Aena SME SA	AENA	3,93

Key Statistics

Time Period: 12/03/2021 to 11/03/2025

	Finaipro Spain 15 PR EUR	BME IBEX 35 PR EUR
Ann. Excess Return	—	—
Ann. Return	—	10,64
Std Dev	—	18,91
Tracking Error	—	—
Sortino Ratio (arith)	—	—
Sortino Ratio (arith)	—	—
Information Ratio (geo)	—	—
Max Drawdown	—	-21,76
Overall Capture Ratio	—	—
Up Capture Ratio	—	—
Down Capture Ratio	—	—
Batting Average	—	—
Average Gain	—	0,74
Average Loss	—	-0,77

Source: Morningstar Direct

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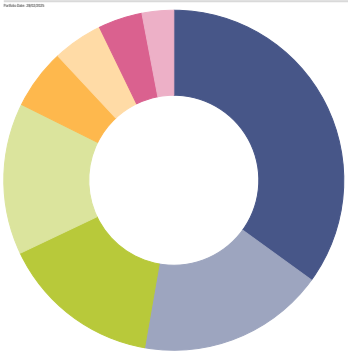
Sector Exposure



	%
Financial Services	35,0
Utilities	17,8
Industrials	15,2
Consumer Cyclical	14,4
Technology	5,7
Real Estate	4,7
Communication Services	4,2
Energy	3,0
Total	**100,0**

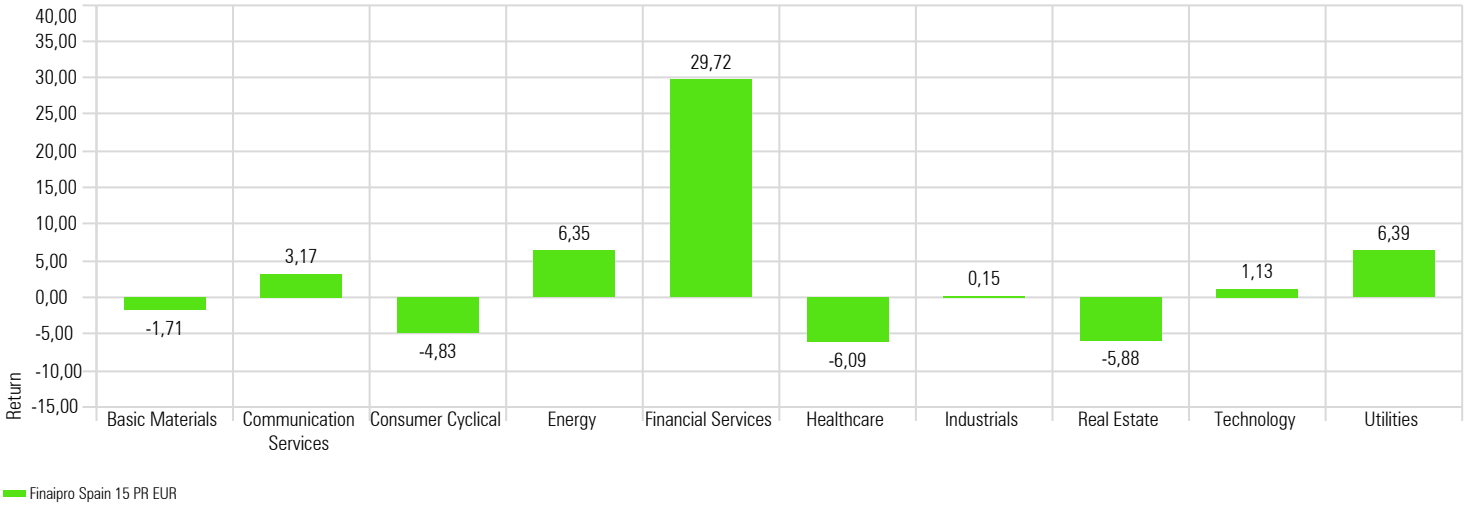
Industry Exposure

Portfolio Date: 28/02/2025

	%
Banks - Diversified	28,6
Apparel Retail	14,4
Utilities - Diversified	14,1
Banks - Regional	6,4
Information Technology Services	5,7
Infrastructure Operations	5,0
Real Estate Services	4,7
Telecom Services	4,2
Airports & Air Services	3,9
Airlines	3,7
Other	9,2
Total	**100,0**

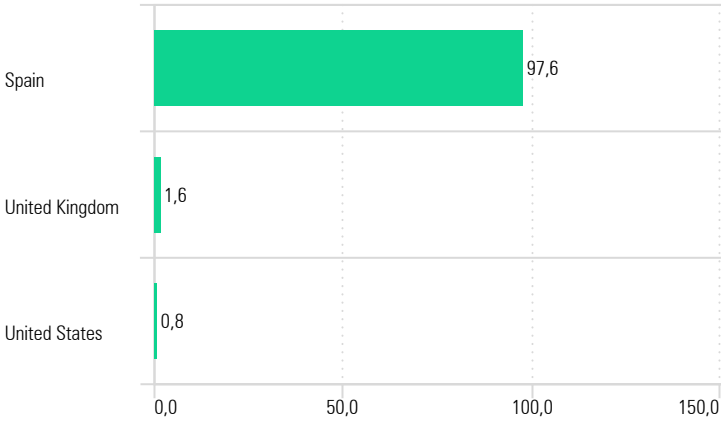
Attribution Detail

Time Period: 12/12/2024 to 11/03/2025



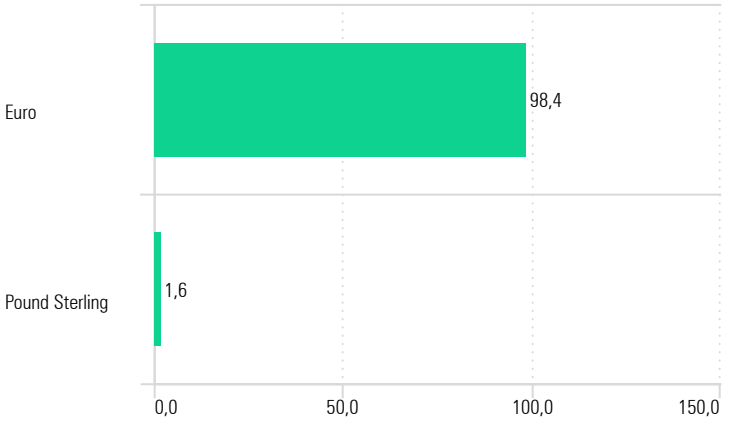
Country Exposure

Time Period: 12/12/2024 to 11/03/2025



Currency Exposure

Time Period: 12/12/2024 to 11/03/2025



The performance quoted represents past performance and does not guarantee future results. Index performance returns do not reflect any management fees, transaction costs or expenses.

Source: Morningstar Direct