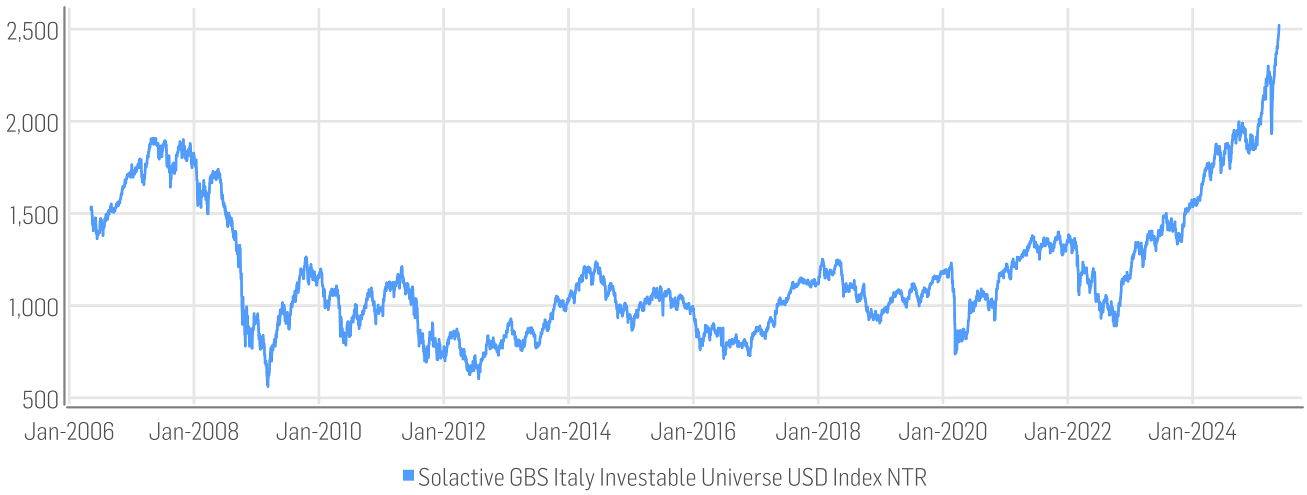
FACTSHEET - Solactive GBS Italy Investable Universe USD Index NTR
AS OF 21-May-2025

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS Italy Investable Universe USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the investable universe covering approximately the largest 99% of the free-float market capitalization in the Italian market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	35.31%	19.23%	36.02%	-15.27%	13.42%	1.62%

CHARACTERISTICS

ISIN / WKN	DE000SLOM3H8 / SLOM3H	Base Value / Base Date	1519.58 Points / 08.05.2006
Bloomberg / Reuters	/.SITIUCUN	Last Price	2520.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	73		

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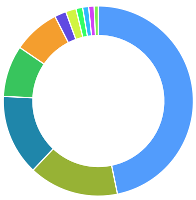
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	12.93%	19.14%	37.53%	36.81%	35.31%	65.90%
Performance (p.a.)						2.69%
Volatility (p.a.)	12.11%	30.23%	23.23%	19.75%	25.56%	24.19%
High	2520.93	2520.93	2520.93	2520.93	2520.93	2520.93
Low	2232.37	1932.58	1826.27	1722.31	1852.20	561.18
Sharpe Ratio*	27.66	3.28	3.73	1.68	4.48	-0.07
Max. Drawdown	-1.47%	-15.95%	-15.95%	-15.95%	-15.95%	-70.59%
VaR 95 \ 99				-26.4% \ -53.1%		-37.1% \ -75.9%
CVaR 95 \ 99				-49.8% \ -109.2%		-61.8% \ -104.6%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

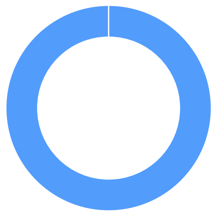
COMPOSITION BY SECTORS

- Finance 46.8%
- Utilities 15.3%
- Consumer Cyclicals 13.7%
- Industrials 8.7%
- Energy 7.9%
- Healthcare 2.0%
- Telecommunications 1.8%
- Non-Energy Materials 1.1%
- Consumer Services 1.0%
- Consumer Non-Cyclicals 0.9%
- Technology 0.7%



COMPOSITION BY COUNTRIES

- Italy 100.0%



TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
UNICREDIT SPA	UCG IM Equity	IT	EUR	14.19%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	12.66%
ENEL SPA	ENEL IM Equity	IT	EUR	10.85%
FERRARI NV	RACE IM Equity	IT	EUR	9.41%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	5.28%
ENI SPA	ENI IM Equity	IT	EUR	4.67%
LEONARDO SPA	LDO IM Equity	IT	EUR	3.62%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	2.72%
TERNA SPA	TRN IM Equity	IT	EUR	2.18%
MONCLER SPA	MONC IM Equity	IT	EUR	2.11%

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