

FACTSHEET - AS OF 03-May-2024

Solactive Italy 40 Capped GBP Index NTR

DESCRIPTION

The Solactive Italy 40 Capped GBP Index NTR intends to track the performance of the largest 40 companies from the Italian stock market. Constituents are selected and weighted based on free-float market capitalization subject to a 15% security capping. The index is calculated as a net total return index in GBP and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MDD	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .IT40KBN	Last Price	2003.11
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.06.2006
Index Members	40		

STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.20%	11.25%	18.80%	26.40%	11.46%	100.31%
Performance (p.a.)						3.96%
Volatility (p.a.)	14.87%	12.26%	11.36%	13.34%	12.21%	24.80%
High	2052.02	2052.02	2052.02	2052.02	2052.02	2052.02
Low	1957.16	1812.62	1672.72	1508.07	1762.31	490.59
Sharpe Ratio*	-1.27	3.99	3.23	1.62	2.60	-0.05
Max. Drawdown	-3.47%	-4.29%	-4.29%	-6.65%	-4.29%	-60.76%
VaR 95 \ 99				-22.2% \ -35.4%		-39.0% \ -73.1%
CVaR 95 \ 99				-29.0% \ -38.9%		-60.8% \ -96.1%

* 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).

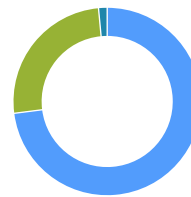
COMPOSITION BY CURRENCIES

- EUR 100.0%



COMPOSITION BY COUNTRIES

- IT 73.0%
- NL 25.5%
- LU 1.5%



TOP COMPONENTS AS OF 03-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
UNICREDIT SPA	UCG IM Equity	IT	EUR	11.19%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	10.95%
FERRARI NV	RACE IM Equity	NL	EUR	10.62%
ENEL SPA	ENEL IM Equity	IT	EUR	9.79%
STELLANTIS NV	STLAM IM Equity	NL	EUR	9.03%
ENI SPA	ENI IM Equity	IT	EUR	6.36%
STMICROELECTRONICS NV	STMMI IM Equity	NL	EUR	4.93%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	4.82%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	2.78%
MONCLER SPA	MONC IM Equity	IT	EUR	2.54%

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