

# FACTSHEET - AS OF 03-May-2024

## Solactive Italy 40 Index

### DESCRIPTION

The Solactive Italy 40 Index 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. The index is calculated as a price return index in EUR and reconstituted quarterly.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |              |                        |   |
|---------------------|--------------|------------------------|---|
| ISIN / WKN          | SLOMDJ       | Base Value / Base Date | 1000 Points / 07.06.2006                    |
| Bloomberg / Reuters | /.IT40       | Last Price             | 963.20                                      |
| Index Calculator    | Solactive AG | Dividends              | Not included                                |
| Index Type          | Price Return | Calculation            | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency      | EUR          | History                | Available daily back to 07.06.2006          |
| Index Members       | 40           |                        |   |

## STATISTICS

| EUR                | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance        | -2.48% | 9.18%  | 17.39% | 23.23%          | 10.72% | -3.68%          |
| Performance (p.a.) |        |        |        |                 |        | -0.21%          |
| Volatility (p.a.)  | 14.32% | 11.63% | 10.73% | 12.89%          | 11.26% | 24.47%          |
| High               | 987.71 | 997.18 | 997.18 | 997.18          | 997.18 | 1238.09         |
| Low                | 956.99 | 889.19 | 812.78 | 744.08          | 861.77 | 365.30          |
| Sharpe Ratio*      | -2.11  | 3.35   | 3.22   | 1.53            | 2.70   | -0.17           |
| Max. Drawdown      | -3.11% | -4.03% | -4.03% | -7.84%          | -4.03% | -70.49%         |
| VaR 95 \ 99        |        |        |        | -21.2% \ -33.4% |        | -38.9% \ -74.0% |
| CVaR 95 \ 99       |        |        |        | -28.0% \ -39.2% |        | -60.1% \ -98.8% |

\* 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).

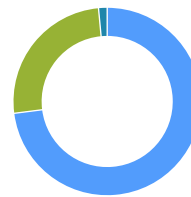
## COMPOSITION BY CURRENCIES

• 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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