

# FACTSHEET - AS OF 03-May-2024

## Solactive Italy 40 Index TR

### DESCRIPTION

The Solactive Italy 40 Index TR 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 total return index in EUR and reconstituted quarterly.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |              |                        |   |
|---------------------|--------------|------------------------|---|
| ISIN / WKN          | SLQMDL       | Base Value / Base Date | 1000 Points / 07.06.2006                    |
| Bloomberg / Reuters | /.IT40T      | Last Price             | 1902.12                                     |
| Index Calculator    | Solactive AG | Dividends              | Reinvested                                  |
| Index Type          | Total 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        | -0.95%  | 11.02%  | 20.91%  | 29.43%          | 13.07%  | 90.21%          |
| Performance (p.a.) |         |         |         |                 |         | 3.66%           |
| Volatility (p.a.)  | 14.64%  | 11.64%  | 10.79%  | 12.90%          | 11.25%  | 24.43%          |
| High               | 1943.55 | 1943.55 | 1943.55 | 1943.55         | 1943.55 | 1943.55         |
| Low                | 1860.57 | 1726.71 | 1558.35 | 1416.36         | 1667.64 | 418.21          |
| Sharpe Ratio*      | -1.01   | 4.21    | 4.00    | 2.02            | 3.46    | -0.01           |
| Max. Drawdown      | -3.11%  | -4.03%  | -4.03%  | -7.72%          | -4.03%  | -67.08%         |
| VaR 95 \ 99        |         |         |         | -21.2% \ -33.4% |         | -38.7% \ -72.3% |
| CVaR 95 \ 99       |         |         |         | -28.0% \ -39.2% |         | -59.6% \ -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).

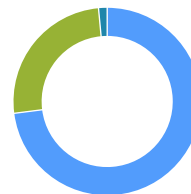
## COMPOSITION BY CURRENCIES

• 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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