

# FACTSHEET - AS OF 03-May-2024

## Solactive Italy 40 USD Index

### DESCRIPTION

The Solactive Italy 40 USD 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 USD and reconstituted quarterly.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0MDM	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .IT40U	Last Price	811.81
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	USD	History	Available daily back to 07.06.2006
Index Members	40		

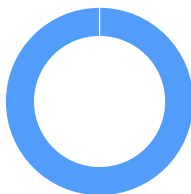
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.98%	8.83%	17.76%	21.12%	7.92%	-18.82%
Performance (p.a.)						-1.16%
Volatility (p.a.)	17.18%	13.72%	14.07%	16.11%	14.09%	27.98%
High	839.75	844.58	844.58	844.58	844.58	1307.77
Low	796.38	746.50	679.78	620.93	730.70	345.55
Sharpe Ratio*	-2.10	2.60	2.42	1.00	1.38	-0.23
Max. Drawdown	-5.16%	-5.71%	-5.71%	-11.89%	-5.71%	-73.58%
VaR 95 \ 99				-24.8% \ -41.2%		-42.9% \ -85.0%
CVaR 95 \ 99				-33.6% \ -41.5%		-69.4% \ -113.2%

\* 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).

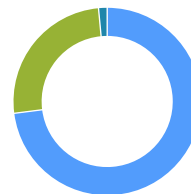
## COMPOSITION BY CURRENCIES

• 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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