

# FACTSHEET - AS OF 18-Jul-2025

## Solactive Italy 40 GBP Index

### DESCRIPTION

The Solactive Italy 40 GBP 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 GBP and reconstituted quarterly.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLQMDQ	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .IT40B	Last Price	1448.12
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	GBP	History	Available daily back to 07.06.2006
Index Members	40		

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## STATISTICS

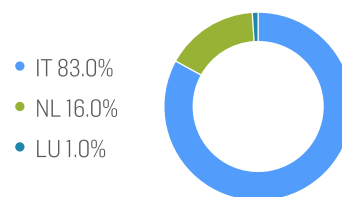
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	3.64%	13.19%	13.85%	19.72%	22.82%	44.81%
Performance (p.a.)						1.96%
Volatility (p.a.)	13.09%	13.37%	20.34%	17.61%	20.01%	24.37%
High	1457.18	1457.18	1457.18	1457.18	1457.18	1457.18
Low	1376.50	1278.59	1166.69	1113.58	1166.69	412.80
Sharpe Ratio*	3.84	4.57	1.27	0.90	2.08	-0.09
Max. Drawdown	-2.02%	-3.12%	-15.51%	-15.51%	-15.51%	-66.40%
VaR 95 \ 99				-26.5% \ -50.9%		-38.3% \ -72.3%
CVaR 95 \ 99				-43.0% \ -84.5%		-60.1% \ -95.1%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 18-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
UNICREDIT SPA	UCG IM Equity	IT	EUR	14.45%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	12.79%
ENEL SPA	ENEL IM Equity	IT	EUR	10.79%
FERRARI NV	RACE IM Equity	NL	EUR	9.40%
ENI SPA	ENI IM Equity	IT	EUR	5.16%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	5.04%
LEONARDO SPA	LDO IM Equity	IT	EUR	3.49%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	3.23%
STMICROELECTRONICS NV	STMMI IM Equity	NL	EUR	3.20%
STELLANTIS NV	STLAM IM Equity	NL	EUR	2.75%

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