

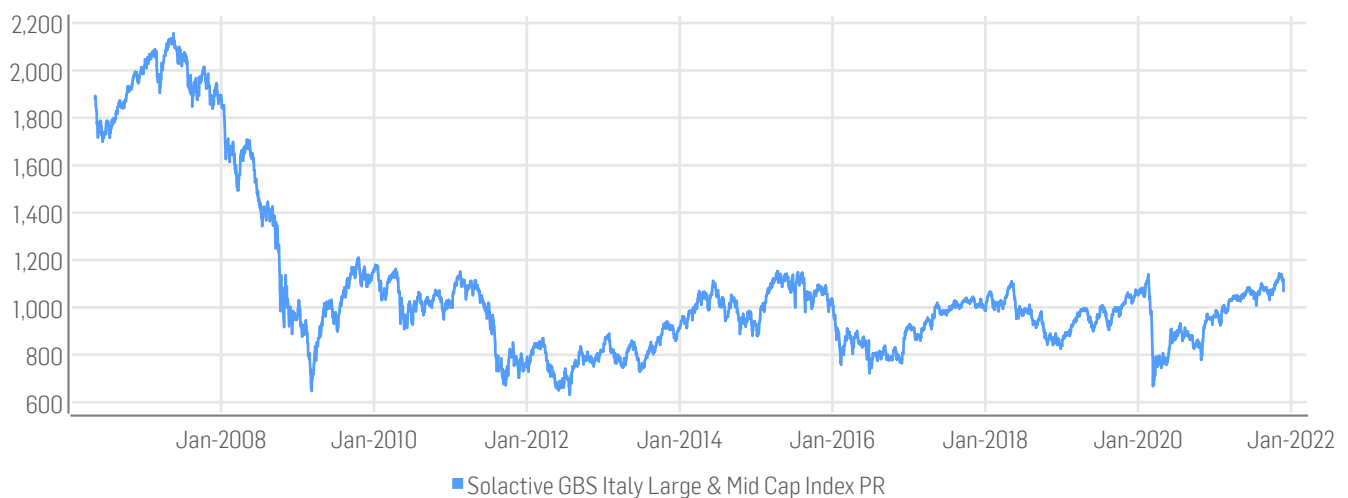
# FACTSHEET - AS OF 26-Nov-2021

## Solactive GBS Italy Large & Mid Cap Index PR

### DESCRIPTION

The Solactive GBS Italy Large & Mid Cap Index PR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Italian market. It is calculated as a price return index in EUR and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



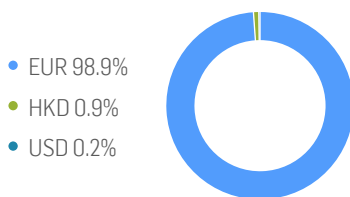
### CHARACTERISTICS

ISIN / WKN	DE000SLA4L71 / SLA4L7	Base Value / Base Date	1879.52 Points / 08.05.2006
Bloomberg / Reuters	/ .SITLMCP	Last Price	1068.70
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	33		

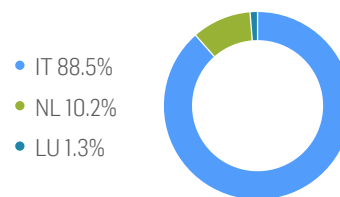
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.53%	-0.52%	0.59%	11.73%	10.93%	-43.14%
Performance (p.a.)	-	-	-	-	-	-3.56%
Volatility (p.a.)	18.39%	16.03%	15.01%	14.29%	14.36%	24.69%
High	1143.09	1143.09	1143.09	1143.09	1143.09	2156.21
Low	1068.70	1031.61	1008.20	925.05	925.05	631.29
Sharpe Ratio	-1.89	-0.09	0.12	0.87	0.88	-0.12
Max. Drawdown	-6.51%	-6.51%	-7.00%	-7.00%	-7.00%	-70.72%
VaR 95 \ 99				-22.5% \ -44.3%		-39.4% \ -72.4%
CVaR 95 \ 99				-37.1% \ -62.9%		-61.0% \ -101.2%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
ENEL SPA	ENEL IM Equity	IT	EUR	16.58%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	11.58%
ENI SPA	ENI IM Equity	IT	EUR	8.82%
FERRARI NV	RACE IM Equity	NL	EUR	8.06%
UNICREDIT SPA	UCG IM Equity	IT	EUR	6.68%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	6.42%
MONCLER SPA	MONC IM Equity	IT	EUR	4.08%
FINECOBANK BANCA FINECO SPA	FBK IM Equity	IT	EUR	2.96%
SNAM SPA	SRG IM Equity	IT	EUR	2.95%
TERNA SPA	TRN IM Equity	IT	EUR	2.85%

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