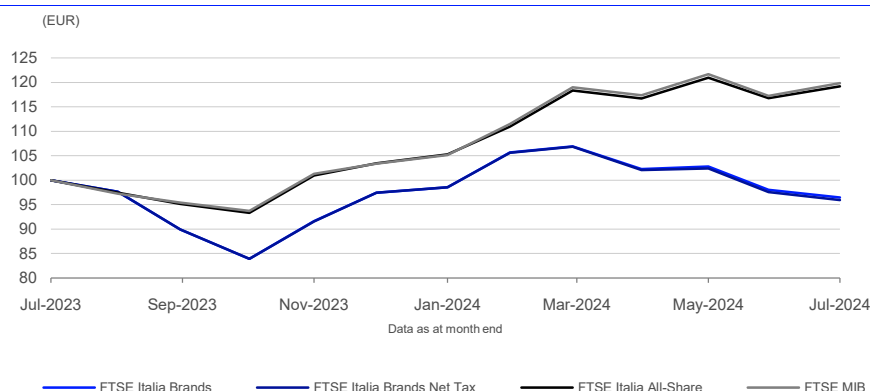


FTSE Italia Brands Index

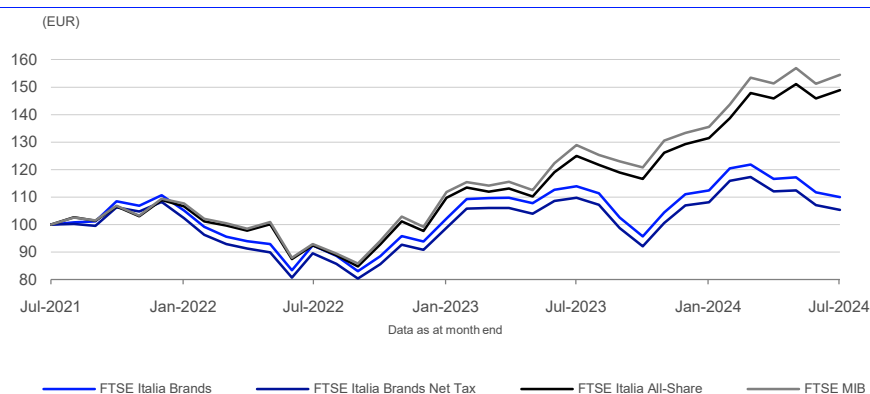
Data as at: 31 July 2024

The FTSE Italia Brands Index is part of the FTSE Italia Index Series. The index comprises constituents in the FTSE Italia All-Share® Index that are included in the Italian Listed Brands (<http://www.borsaitaliana.it/azioni/listedbrands/homepage/homepage.en.htm>) as defined by Borsa Italiana. The index is capped to address UCITS requirements.

1-Year Performance - Total Return



3-Year Performance - Total Return



Performance and Volatility - Total Return

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Italia Brands	-5.7	-2.2	-1.0	-3.6	9.9	43.7	3.2	7.5	14.3	19.2	23.4
FTSE Italia Brands Net Tax	-6.0	-2.6	-1.5	-4.0	5.3	37.9	1.7	6.6	14.3	18.9	23.4
FTSE Italia All-Share	2.1	13.2	15.2	19.2	48.9	86.4	14.2	13.3	12.8	16.5	21.5
FTSE MIB	2.1	13.9	15.9	19.8	54.5	92.0	15.6	13.9	13.2	16.8	21.8

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the indexes.

Liquidity

Stocks are screened to ensure that the index is tradable.

Capping

The index is capped in order to be UCITS compliant.

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time intra-second and end-of-day. A net of tax index is also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Year-on-Year Performance - Total Return

Index % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Italia Brands	-2.5	31.6	-3.9	34.4	-17.3	27.8	-5.1	43.6	-15.2	18.3
FTSE Italia Brands Net Tax	-2.7	31.2	-4.2	34.0	-17.5	27.4	-5.2	40.7	-16.1	17.7
FTSE Italia All-Share	2.3	18.5	-6.4	19.1	-13.9	32.5	-3.5	27.9	-10.3	32.3
FTSE MIB	3.0	15.8	-6.5	17.3	-13.2	33.8	-3.3	27.3	-9.3	34.4

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Italia Brands	-0.2	0.1	0.3	0.4	-17.1	-29.6	-42.7	-45.4
FTSE Italia Brands Net Tax	-0.3	0.1	0.3	0.4	-17.1	-30.4	-42.7	-45.6
FTSE Italia All-Share	1.5	0.8	0.6	0.5	-8.2	-25.4	-41.2	-41.2
FTSE MIB	1.5	0.9	0.6	0.5	-7.8	-24.9	-41.5	-41.5

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Ferrari NV	Automobiles and Parts	75	10.40
Moncler	Personal Goods	56	7.80
Stellantis NV	Automobiles and Parts	55	7.65
Campari	Beverages	45	6.30
Brunello Cucinelli	Personal Goods	42	5.88
Juventus Football Club	Travel and Leisure	35	4.91
Fila	Personal Care Drug and Grocery Stores	31	4.31
Safilo Group	Personal Goods	30	4.16
OVS	Personal Goods	30	4.13
Brembo	Automobiles and Parts	30	4.12
Totals		429	59.68

INFORMATION

Index Universe

FTSE Italia All-Share Index

Index Launch

18 December 2017

Base Date

30 December 2013

Base Value

10000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day and real-time indices available

End-of-Day Distribution

Via FTP and email

Currency

EUR

Review Dates

Quarterly in March, June, September, December

ICB Sector Breakdown

		FTSE Italia Brands			FTSE Italia All-Share			FTSE MIB		
ICB Code	ICB Sector	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
101010	Software and Computer Services	-	-	-	8	4,565	0.83	-	-	-
101020	Technology Hardware and Equipment	-	-	-	8	21,523	3.92	1	19,911	3.98
151020	Telecommunications Service Providers	-	-	-	7	6,394	1.17	2	5,876	1.18
201010	Health Care Providers	-	-	-	2	295	0.05	-	-	-
201020	Medical Equipment and Services	-	-	-	3	6,456	1.18	2	5,956	1.19
201030	Pharmaceuticals and Biotechnology	-	-	-	4	5,378	0.98	1	4,907	0.98
301010	Banks	-	-	-	12	156,743	28.56	7	153,398	30.68
302010	Finance and Credit Services	-	-	-	3	1,091	0.20	-	-	-
302020	Investment Banking and Brokerage Services	-	-	-	13	18,062	3.29	3	13,323	2.66
303010	Life Insurance	-	-	-	1	5,660	1.03	1	5,660	1.13
303020	Non-life Insurance	-	-	-	2	34,214	6.23	2	34,214	6.84
351010	Real Estate Investment and Services Development	-	-	-	4	40	0.01	-	-	-
351020	Real Estate Investment Trusts	-	-	-	1	132	0.02	-	-	-
401010	Automobiles and Parts	5	203	28.25	7	80,200	14.61	3	78,532	15.71
402010	Consumer Services	-	-	-	1	0	0.00	-	-	-
402020	Household Goods and Home Construction	2	57	8.00	8	2,302	0.42	-	-	-
402030	Leisure Goods	3	84	11.75	8	2,760	0.50	-	-	-
402040	Personal Goods	8	262	36.47	9	16,148	2.94	2	14,282	2.86
403010	Media	-	-	-	11	1,775	0.32	-	-	-
404010	Retailers	-	-	-	4	317	0.06	-	-	-
405010	Travel and Leisure	1	35	4.91	6	1,680	0.31	-	-	-
451010	Beverages	1	45	6.30	1	3,984	0.73	1	3,984	0.80
451020	Food Producers	-	-	-	6	326	0.06	-	-	-
452010	Personal Care Drug and Grocery Stores	1	31	4.31	3	641	0.12	-	-	-
501010	Construction and Materials	-	-	-	12	7,446	1.36	-	-	-
502010	Aerospace and Defense	-	-	-	2	9,043	1.65	1	8,812	1.76
502020	Electronic and Electrical Equipment	-	-	-	9	18,214	3.32	1	17,340	3.47
502030	General Industrials	-	-	-	4	1,275	0.23	-	-	-
502040	Industrial Engineering	-	-	-	9	4,583	0.84	1	3,188	0.64
502050	Industrial Support Services	-	-	-	5	4,963	0.90	1	4,688	0.94
502060	Industrial Transportation	-	-	-	5	3,752	0.68	1	1,837	0.37
551010	Industrial Materials	-	-	-	2	22	0.00	-	-	-
551020	Industrial Metals and Mining	-	-	-	1	142	0.03	-	-	-
552010	Chemicals	-	-	-	2	1,313	0.24	-	-	-
601010	Oil Gas and Coal	-	-	-	6	53,774	9.80	4	52,771	10.55
651010	Electricity	-	-	-	6	67,109	12.23	4	66,322	13.26
651020	Gas Water and Multi-utilities	-	-	-	4	6,442	1.17	2	5,020	1.00
651030	Waste and Disposal Services	-	-	-	1	34	0.01	-	-	-
Totals		21	718	100.00	200	548,797	100.00	40	500,021	100.00

Source: FTSE Russell as at 31 July 2024. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

3 of 4

Index Characteristics

Attributes	FTSE Italia Brands	FTSE Italia All-Share	FTSE MIB
Number of constituents	21	200	40
Net MCap (EURm)	718	548,797	500,021
Dividend Yield %	2.48	4.81	4.96
Constituent Sizes (Net MCap EURm)			
Average	34	2,744	12,501
Largest	75	61,853	61,853
Smallest	14	0	1,326
Median	30	184	4,797
Weight of Largest Constituent (%)	10.40	11.27	12.37
Top 10 Holdings (% Index MCap)	59.68	65.91	72.34

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659