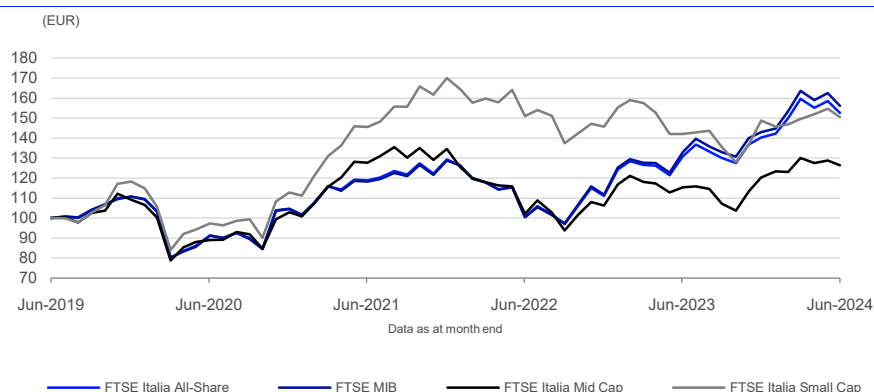


# FTSE Italia All-Share Indices

Data as at: 28 June 2024

The FTSE Italia All-Share Index comprises all the constituents from the FTSE MIB, FTSE Italia Mid Cap and FTSE Italia Small Cap, and captures approximately 95% of the domestic market capitalisation. This provides investors with a comprehensive and complementary set of indices with which to measure the performance of the major capital and industry segments of the Italian market. The indices are designed using FTSE's best practice rules-based framework, which is attractive to a broad range of investors and intermediaries seeking to develop investment products. As such, the indices represent a standard, transparent basis for investors, to assess, measure and gain access to the Italian equity market.

## 5-Year Performance - Capital Return



## Performance and Volatility - Capital Return

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Italia All-Share	-4.4	8.8	8.8	16.6	28.4	52.6	8.7	8.8	13.0	16.6	21.4
FTSE MIB	-4.6	9.2	9.2	17.4	32.1	56.1	9.7	9.3	13.3	17.0	21.7
FTSE Italia Mid Cap	-2.8	5.1	5.1	9.6	-0.9	26.5	-0.3	4.8	12.6	16.8	21.3
FTSE Italia Small Cap	0.7	1.2	1.2	6.0	3.4	50.6	1.1	8.5	11.4	14.0	20.8

\* 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

## Year-on-Year Performance - Capital Return

Index % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Italia All-Share	-0.3	15.4	-9.9	15.5	-16.7	27.2	-5.6	23.7	-14.1	26.3
FTSE MIB	0.2	12.7	-10.2	13.6	-16.1	28.3	-5.4	23.0	-13.3	28.0
FTSE Italia Mid Cap	-3.9	38.2	-8.0	32.3	-19.6	18.3	-5.8	30.8	-21.0	13.1
FTSE Italia Small Cap	-1.3	19.5	-4.0	26.8	-25.4	28.1	-4.6	50.8	-14.4	2.1

## FEATURES

### Coverage

The FTSE Italia All-Share indices consist of stocks listed on the MTA and MIV markets of Borsa Italiana (BIt) that meet minimum size and liquidity criteria.

### Objective

The indices measure the performance of the Italian market.

### Investability

Stocks are selected and weighted to ensure that the indices are investable.

### Capping

The FTSE MIB Index is capped at 15% and the FTSE Italia Mid Cap and Small Cap Indices are capped at 10%. The FTSE Italia All-Share and All-Share Sector Indices are not capped.

### Eligibility

Secondary lines are not eligible for inclusion. Foreign shares are not eligible for inclusion in the FTSE Italia Mid Cap and FTSE Italia Small Cap indices.

### Transparency

The indices use a transparent, methodologies-based construction process. Index methodologies are freely available on the FTSE Russell website.

### Industry Classification Benchmark (ICB)

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

Return/Risk Ratio and Drawdown - Capital Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Italia All-Share	1.4	0.5	0.4	0.2	-8.4	-28.1	-41.2	-41.2
FTSE MIB	1.5	0.6	0.4	0.2	-8.0	-27.7	-41.5	-41.5
FTSE Italia Mid Cap	0.8	0.0	0.2	0.3	-12.5	-35.0	-39.0	-42.3
FTSE Italia Small Cap	0.6	0.1	0.4	0.2	-12.3	-27.1	-39.3	-46.1

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

Top 10 Constituents - FTSE Italia All-Share

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Unicredit	Banks	56,394	10.45
Intesa Sanpaolo	Banks	55,917	10.36
Enel	Electricity	50,399	9.34
Ferrari NV	Automobiles and Parts	44,634	8.27
Stellantis NV	Automobiles and Parts	38,132	7.07
Eni	Oil Gas and Coal	32,332	5.99
Generali	Non-life Insurance	29,128	5.40
STMicroelectronics	Technology Hardware and Equipment	23,994	4.45
Prysmian	Electronic and Electrical Equipment	15,779	2.92
Moncler	Personal Goods	11,761	2.18
Totals		358,469	66.43

Top 10 Constituents - FTSE Italia Mid Cap

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Buzzi	Construction and Materials	3,230	7.69
Reply	Software and Computer Services	3,094	7.37
Banca Generali	Banks	2,036	4.85
De' Longhi	Household Goods and Home Construction	2,022	4.82
BFF Bank	Investment Banking and Brokerage Services	1,562	3.72
Brembo	Automobiles and Parts	1,486	3.54
Technoprobe	Technology Hardware and Equipment	1,369	3.26
Technogym	Leisure Goods	1,268	3.02
Iren	Gas Water and Multi-utilities	1,252	2.98
Maire	Construction and Materials	1,219	2.90
Totals		18,537	44.16

Top 10 Constituents - FTSE Italia Small Cap

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Illimity Bank	Banks	330	4.93
Saes Getters	Electronic and Electrical Equipment	308	4.60
Fila	Personal Care Drug and Grocery Stores	266	3.97
WIIT	Software and Computer Services	265	3.95
Avio	Aerospace and Defense	211	3.15
Safilo Group	Personal Goods	208	3.11
Eurogroup Laminations	Industrial Support Services	196	2.93
Txt	Software and Computer Services	192	2.86
Seco	Software and Computer Services	184	2.75
Garofalo Health Care	Health Care Providers	164	2.45
Totals		2,324	34.70

INFORMATION

Index Universe

All stocks listed on Bit's MTA and MIV markets

Index Launch

Q2 2009

Base Date - all indices except FTSE MIB Index

19 December 2008

Base Value - all indices except FTSE MIB Index

20,000

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 Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	17	30,580	5.67
1510	Telecommunications	7	6,173	1.14
2010	Health Care	9	12,281	2.28
3010	Banks	12	143,517	26.59
3020	Financial Services	16	17,764	3.29
3030	Insurance	3	38,501	7.13
3510	Real Estate	6	156	0.03
4010	Automobiles and Parts	7	86,523	16.03
4020	Consumer Products and Services	26	21,881	4.05
4030	Media	11	1,722	0.32
4040	Retailers	4	261	0.05
4050	Travel and Leisure	6	1,651	0.31
4510	Food Beverage and Tobacco	7	4,545	0.84
4520	Personal Care Drug and Grocery Stores	3	644	0.12
5010	Construction and Materials	12	7,441	1.38
5020	Industrial Goods and Services	35	40,715	7.54
5510	Basic Resources	3	165	0.03
5520	Chemicals	2	1,263	0.23
6010	Energy	6	52,261	9.68
6510	Utilities	11	71,615	13.27
Totals		203	539,660	100.00

Index Characteristics

Attributes	FTSE MIB	FTSE Italia Mid Cap	FTSE Italia Small Cap	FTSE Italia All-Share
Number of constituents	40	60	103	203
Net MCap (EURm)	490,990	41,974	6,696	539,660
Dividend Yield %	5.03	3.37	3.23	4.88
Constituent Sizes (Net MCap EURm)				
Average	12,275	700	65	2,658
Largest	56,394	3,230	330	56,394
Smallest	1,269	86	0	0
Median	4,724	456	40	184
Weight of Largest Constituent (%)	11.49	7.69	4.93	10.45
Top 10 Holdings (% Index MCap)	73.01	44.16	34.70	66.43

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