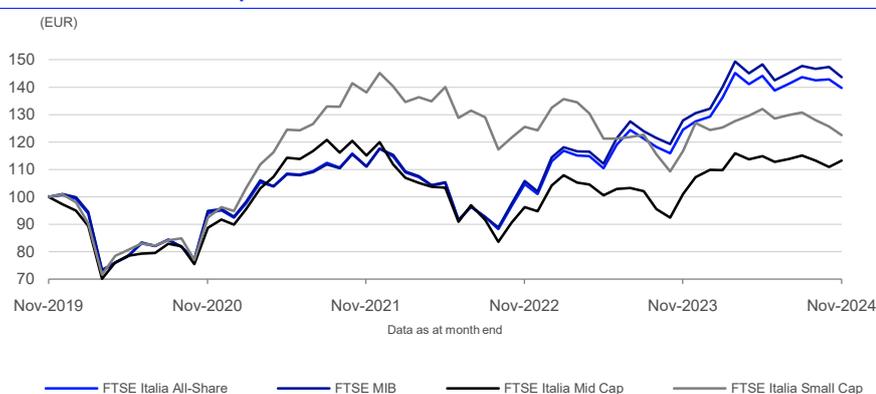


# FTSE Italia All-Share Indices

Data as at: 29 November 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	-2.7	-3.0	9.6	12.3	25.7	39.7	7.9	6.9	13.4	16.8	21.4
FTSE MIB	-2.8	-3.1	10.1	12.4	29.4	43.7	9.0	7.5	13.7	17.1	21.7
FTSE Italia Mid Cap	-1.6	-1.4	5.6	12.1	-1.7	13.2	-0.6	2.5	12.7	16.6	20.9
FTSE Italia Small Cap	-6.3	-7.2	-3.5	5.0	-11.3	22.5	-3.9	4.1	11.5	13.6	20.3

\* 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	0.9	0.4	0.3	0.3	-11.8	-28.1	-41.2	-41.2
FTSE MIB	0.9	0.5	0.3	0.3	-12.2	-27.7	-41.5	-41.5
FTSE Italia Mid Cap	1.0	-0.1	0.1	0.3	-9.0	-32.9	-39.0	-42.3
FTSE Italia Small Cap	0.4	-0.4	0.2	0.2	-9.4	-26.7	-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 %
Intesa Sanpaolo	Banks	57,747	10.68
Unicredit	Banks	57,713	10.67
Enel	Electricity	52,852	9.77
Ferrari NV	Automobiles and Parts	48,269	8.92
Generali	Non-life Insurance	33,868	6.26
Eni	Oil Gas and Coal	30,196	5.58
Stellantis NV	Automobiles and Parts	25,531	4.72
Prysmian	Electronic and Electrical Equipment	17,449	3.23
STMicroelectronics	Technology Hardware and Equipment	15,799	2.92
Terna	Electricity	11,264	2.08
<b>Totals</b>		<b>350,687</b>	<b>64.84</b>

## Top 10 Constituents - FTSE Italia Mid Cap

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Buzzi	Construction and Materials	3,407	8.21
Reply	Software and Computer Services	3,402	8.20
Banca Generali	Banks	2,410	5.81
De' Longhi	Household Goods and Home Construction	1,965	4.74
BFF Bank	Investment Banking and Brokerage Services	1,581	3.81
Technogym	Leisure Goods	1,384	3.34
Lottomatica Group	Travel and Leisure	1,347	3.25
Sol	Chemicals	1,316	3.17
Anima Holding	Investment Banking and Brokerage Services	1,306	3.15
Iren	Gas Water and Multi-utilities	1,276	3.08
<b>Totals</b>		<b>19,395</b>	<b>46.74</b>

## Top 10 Constituents - FTSE Italia Small Cap

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Fila	Personal Care Drug and Grocery Stores	311	5.27
Industrie De Nora	Electronic and Electrical Equipment	269	4.57
Txt	Software and Computer Services	258	4.38
Illimity Bank	Banks	241	4.09
Revo Insurance	Non-life Insurance	240	4.07
Avio	Aerospace and Defense	218	3.71
Equita Group	Investment Banking and Brokerage Services	188	3.20
Garofalo Health Care	Health Care Providers	186	3.15
Cairo Communication	Media	177	3.00
Igd - Immobiliare Grande Distribuzione	Real Estate Investment Trusts	163	2.76
<b>Totals</b>		<b>2,251</b>	<b>38.20</b>

## 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	21,783	4.03
1510	Telecommunications	7	6,230	1.15
2010	Health Care	9	11,775	2.18
3010	Banks	13	153,217	28.33
3020	Financial Services	17	17,990	3.33
3030	Insurance	4	45,031	8.33
3510	Real Estate	5	199	0.04
4010	Automobiles and Parts	7	77,108	14.26
4020	Consumer Products and Services	26	20,503	3.79
4030	Media	11	1,579	0.29
4040	Retailers	3	191	0.04
4050	Travel and Leisure	7	1,950	0.36
4510	Food Beverage and Tobacco	7	3,023	0.56
4520	Personal Care Drug and Grocery Stores	2	527	0.10
5010	Construction and Materials	12	8,033	1.49
5020	Industrial Goods and Services	30	42,361	7.83
5510	Basic Resources	3	161	0.03
5520	Chemicals	2	1,361	0.25
6010	Energy	5	51,408	9.50
6510	Utilities	10	76,435	14.13
<b>Totals</b>		<b>197</b>	<b>540,864</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE MIB	FTSE Italia Mid Cap	FTSE Italia Small Cap	FTSE Italia All-Share
Number of constituents	40	60	97	197
Net MCap (EURm)	493,475	41,495	5,893	540,864
Dividend Yield %	5.50	3.21	2.57	5.29
Constituent Sizes (Net MCap EURm)				
Average	12,337	692	61	2,746
Largest	57,747	3,407	311	57,747
Smallest	1,125	61	0	0
Median	5,516	439	32	186
Weight of Largest Constituent (%)	11.70	8.21	5.27	10.68
Top 10 Holdings (% Index MCap)	71.06	46.74	38.20	64.84

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info@ftserussell.com

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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#### 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