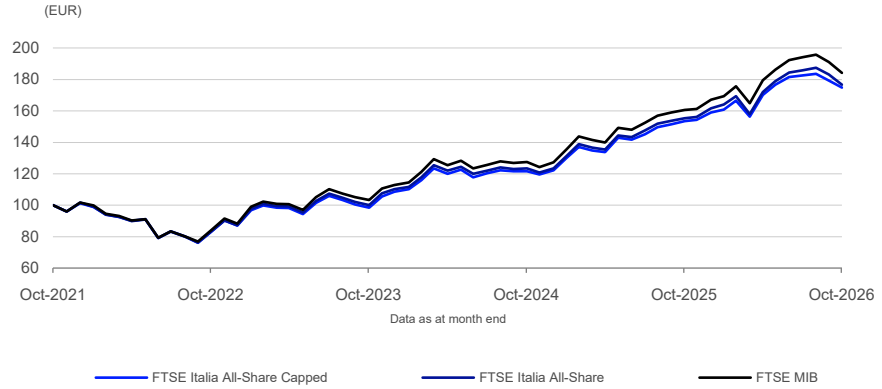
FTSE Italia All-Share Capped Index

Data as at: 30 October 2026

The FTSE Italia All-Share Capped Index comprises all the constituents from the FTSE MIB, FTSE Italia Mid Cap and FTSE Italia Small Cap indices, 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 index is 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 index represents 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 Capped	-4.2	2.8	9.9	14.0	77.9	74.9	21.2	11.8	15.3	16.4	15.4
FTSE Italia All-Share	-4.9	2.7	9.3	13.7	76.4	76.7	20.8	12.1	16.2	16.8	15.6
FTSE MIB	-5.1	2.6	10.1	14.7	78.4	84.2	21.3	13.0	16.2	17.2	15.8

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Italia All-Share Capped	-10.0	15.9	-16.9	27.4	-6.1	25.0	-14.0	24.6	12.5	30.3
FTSE Italia All-Share	-9.9	15.5	-16.7	27.2	-5.6	23.7	-14.1	26.3	12.0	31.0
FTSE MIB	-10.2	13.6	-16.1	28.3	-5.4	23.0	-13.3	28.0	12.6	31.5

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 Capped	0.9	1.3	0.8	0.6	-9.7	-17.2	-28.1	-41.2
FTSE Italia All-Share	0.8	1.2	0.8	0.6	-10.2	-17.2	-28.1	-41.2
FTSE MIB	0.9	1.2	0.8	0.6	-9.9	-17.6	-27.7	-41.5

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

FEATURES

Coverage

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

Objective

The index measures the performance of the major capital and industry segments of the Italian market and is UCITS compliant. It is designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Capping

Constituents are capped in order to match with UCITS concentration rules, to avoid single constituents weights exceeding 10% and the sum of all constituents above 5% exceeding 40%.

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, rules-based construction process. Index Rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark

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

Top 10 Constituents

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Unicredit	Banks	54,021	9.01
Enel	Electricity	52,418	8.74
Eni	Oil Gas and Coal	49,848	8.32
Intesa Sanpaolo	Banks	48,862	8.15
Generali	Non-life Insurance	35,603	5.94
Ferrari NV	Automobiles and Parts	25,116	4.19
STMicroelectronics	Technology Hardware and Equipment	23,612	3.94
Prysmian	Electronic and Electrical Equipment	21,858	3.65
Banca Monte Paschi Siena	Banks	21,198	3.54
Leonardo	Aerospace and Defense	20,816	3.47
Totals		**353,351**	**58.95**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	15	32,335	5.39
1510	Telecommunications	6	3,886	0.65
2010	Health Care	10	7,796	1.30
3010	Banks	12	178,424	29.77
3020	Financial Services	15	30,053	5.01
3030	Insurance	3	47,010	7.84
3510	Real Estate	5	240	0.04
4010	Automobiles and Parts	8	38,199	6.37
4020	Consumer Products and Services	24	20,802	3.47
4030	Media	9	1,337	0.22
4040	Retailers	3	259	0.04
4050	Travel and Leisure	6	6,451	1.08
4510	Food Beverage and Tobacco	7	4,408	0.74
4520	Personal Care Drug and Grocery Stores	2	444	0.07
5010	Construction and Materials	13	9,060	1.51
5020	Industrial Goods and Services	25	57,799	9.64
5510	Basic Resources	5	86	0.01
5520	Chemicals	1	2,171	0.36
6010	Energy	5	76,707	12.80
6510	Utilities	11	81,955	13.67
Totals		**185**	**599,421**	**100.00**

Index Characteristics

Attributes	FTSE Italia All-Share Capped	FTSE Italia All-Share	FTSE MIB
Number of constituents	185	185	40
Net MCap (EURm)	599,421	742,050	678,641
Dividend Yield %	3.88	3.96	4.04
Constituent Sizes (Net MCap EURm)			
Average	3,240	4,011	16,966
Largest	54,021	103,373	93,065
Smallest	0	0	1,110
Median	231	231	7,207
Weight of Largest Constituent (%)	9.01	13.93	13.71
Top 10 Holdings (% Index MCap)	58.95	66.84	71.57

INFORMATION

Index Universe

All stocks listed on BIt's MTA and MIV markets

Index Launch

21 December 2009

Base Date

19 December 2008

Base Value

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

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