

FTSE Italia All-Share Capped Index

Data as at: 29 November 2024

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	-2.3	-2.6	10.0	13.2	24.5	39.1	7.6	6.8	13.3	16.7	21.4
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

* 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 Capped	0.0	16.5	-10.0	15.9	-16.9	27.4	-6.1	25.0	-14.0	24.6
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

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	1.0	0.4	0.3	0.3	-11.6	-28.1	-41.2	-41.2
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

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 %
Intesa Sanpaolo	Banks	42,473	9.65
Unicredit	Banks	39,018	8.87
Enel	Electricity	33,656	7.65
Ferrari NV	Automobiles and Parts	29,789	6.77
Eni	Oil Gas and Coal	25,250	5.74
Generali	Non-life Insurance	18,924	4.30
Prismian	Electronic and Electrical Equipment	17,449	3.97
Stellantis NV	Automobiles and Parts	16,196	3.68
STMicroelectronics	Technology Hardware and Equipment	15,799	3.59
Terna	Electricity	11,264	2.56
Totals		249,817	56.78

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	17	21,783	4.95
1510	Telecommunications	7	6,230	1.42
2010	Health Care	9	11,775	2.68
3010	Banks	13	119,248	27.10
3020	Financial Services	17	17,990	4.09
3030	Insurance	4	30,087	6.84
3510	Real Estate	5	199	0.05
4010	Automobiles and Parts	7	49,294	11.20
4020	Consumer Products and Services	26	20,503	4.66
4030	Media	11	1,579	0.36
4040	Retailers	3	191	0.04
4050	Travel and Leisure	7	1,950	0.44
4510	Food Beverage and Tobacco	7	3,023	0.69
4520	Personal Care Drug and Grocery Stores	2	527	0.12
5010	Construction and Materials	12	8,033	1.83
5020	Industrial Goods and Services	30	42,361	9.63
5510	Basic Resources	3	161	0.04
5520	Chemicals	2	1,361	0.31
6010	Energy	5	46,462	10.56
6510	Utilities	10	57,239	13.01
Totals		197	439,994	100.00

Index Characteristics

Attributes	FTSE Italia All-Share Capped	FTSE Italia All-Share	FTSE MIB
Number of constituents	197	197	40
Net MCap (EURm)	439,994	540,864	493,475
Dividend Yield %	5.07	5.29	5.50
Constituent Sizes (Net MCap EURm)			
Average	2,233	2,746	12,337
Largest	42,473	57,747	57,747
Smallest	0	0	1,125
Median	186	186	5,516
Weight of Largest Constituent (%)	9.65	10.68	11.70
Top 10 Holdings (% Index MCap)	56.78	64.84	71.06

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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