

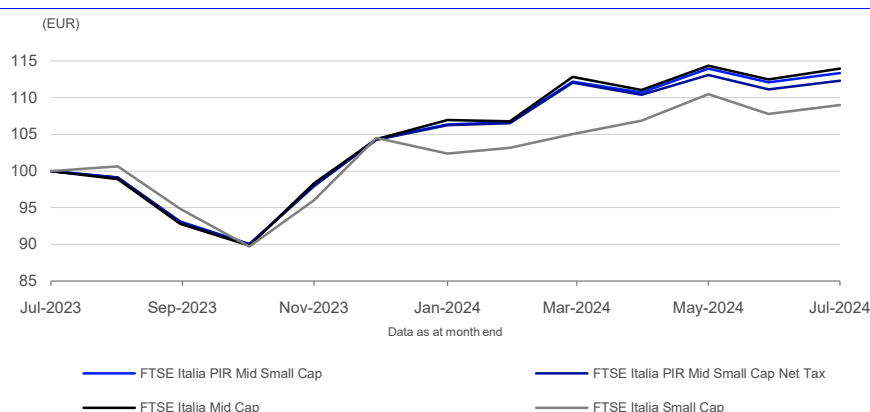
FTSE Italia PIR Mid Small Cap Index

Data as at: 31 July 2024

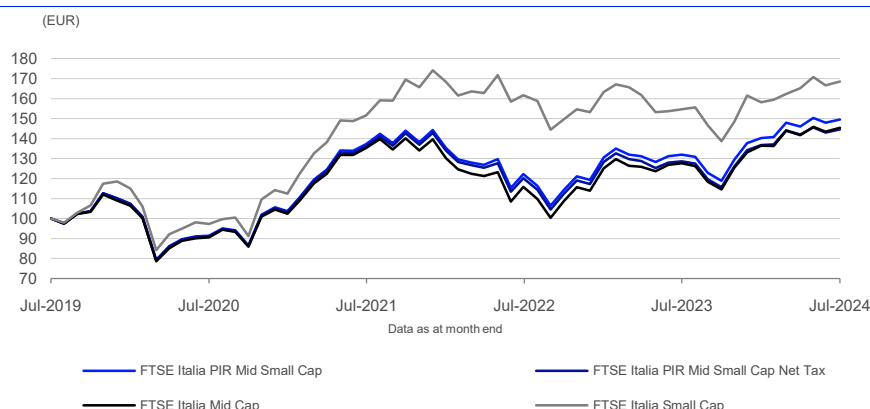
The FTSE Italia PIR Mid Small Cap Index comprises all constituents in the FTSE Italia Mid Cap Index and FTSE Italia Small Cap Index. The index is designed to reflect the requirements of Italy's law on tax-advantaged personal savings plan "Piani Individuali di Risparmio" (PIR). Price, total return, and net tax indexes are available.

The index is capped on a quarterly basis to comply with UCITS and PIR Law requirements.

1-Year Performance - Total Return



5-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 PIR Mid Small Cap	2.4	6.6	8.6	13.3	8.9	49.6	2.9	8.4	12.1	15.7	21.0
FTSE Italia PIR Mid Small Cap Net Tax	1.7	5.7	7.7	12.3	6.2	44.5	2.0	7.6	12.1	15.7	21.0
FTSE Italia Mid Cap	2.6	6.6	9.2	14.0	7.5	45.4	2.4	7.8	12.6	16.5	21.3
FTSE Italia Small Cap	2.0	6.5	4.3	9.0	11.1	68.5	3.6	11.0	11.5	13.7	20.7

* 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

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 PIR Mid Small Cap	-1.8	38.7	-4.6	34.4	-18.1	23.0	-4.0	36.5	-17.3	15.4
FTSE Italia PIR Mid Small Cap Net Tax	-1.8	38.0	-5.2	33.7	-18.6	22.1	-4.4	35.8	-18.0	14.4
FTSE Italia Mid Cap	-1.9	41.1	-5.5	35.5	-17.5	21.9	-4.1	33.6	-18.5	16.9
FTSE Italia Small Cap	-0.1	21.0	-2.3	28.5	-24.1	31.0	-3.6	52.6	-12.0	5.4

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Italia PIR Mid Small Cap	1.1	0.2	0.4	0.4	-11.9	-30.8	-38.8	-39.2
FTSE Italia PIR Mid Small Cap Net Tax	1.0	0.1	0.4	0.4	-11.9	-31.3	-38.8	-40.1
FTSE Italia Mid Cap	1.1	0.1	0.4	0.4	-12.1	-33.0	-39.0	-39.0
FTSE Italia Small Cap	0.8	0.2	0.5	0.3	-12.2	-22.8	-39.3	-44.0

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 %
Buzzi	Construction and Materials	3,116	6.93
Reply	Software and Computer Services	2,946	6.55
Banca Generali	Banks	2,185	4.86
De' Longhi	Household Goods and Home Construction	2,018	4.49
BFF Bank	Investment Banking and Brokerage Services	1,840	4.09
Sol	Chemicals	1,254	2.79
Technoprobe	Technology Hardware and Equipment	1,251	2.78
Iren	Gas Water and Multi-utilities	1,214	2.70
Lottomatica Group	Travel and Leisure	1,209	2.69
Technogym	Leisure Goods	1,195	2.66
Totals		18,228	40.54

INFORMATION

Index Universe

FTSE Italia Mid Cap Index and FTSE Italia Small Cap Indexes

Index Launch

6 June 2017

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

End-of-day and real-time indexes available

End-of-Day Distribution

Via FTP and email

Currency

EUR

ICB Supersector Breakdown

		FTSE Italia PIR Mid Small Cap			FTSE Italia Mid Cap			FTSE Italia Small Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	15	6,176	13.74	4	5,126	12.10	11	1,051	16.40
1510	Telecommunications	5	519	1.15	1	455	1.07	4	64	0.99
2010	Health Care	6	1,266	2.81	3	888	2.10	3	377	5.89
3010	Banks	5	3,345	7.44	2	2,892	6.83	3	453	7.08
3020	Financial Services	13	5,830	12.97	7	5,589	13.19	6	241	3.76
3510	Real Estate	5	171	0.38	-	-	-	5	171	2.68
4010	Automobiles and Parts	3	167	0.37	1	1,502	3.54	3	167	2.60
4020	Consumer Products and Services	24	6,929	15.41	9	6,136	14.48	15	793	12.38
4030	Media	9	710	1.58	3	1,381	3.26	8	394	6.15
4040	Retailers	4	317	0.71	-	-	-	4	317	4.95
4050	Travel and Leisure	6	1,680	3.74	2	1,536	3.62	4	144	2.25
4510	Food Beverage and Tobacco	6	326	0.72	-	-	-	6	326	5.08
4520	Personal Care Drug and Grocery Stores	2	531	1.18	2	364	0.86	1	277	4.32
5010	Construction and Materials	10	6,600	14.68	8	7,313	17.26	4	133	2.08
5020	Industrial Goods and Services	28	5,675	12.62	12	4,748	11.21	17	1,217	19.00
5510	Basic Resources	3	164	0.36	-	-	-	3	164	2.56
5520	Chemicals	2	1,313	2.92	1	1,254	2.96	1	59	0.93
6010	Energy	2	1,003	2.23	1	978	2.31	1	26	0.40
6510	Utilities	5	2,243	4.99	4	2,209	5.21	1	34	0.52
Totals		153	44,963	100.00	60	42,371	100.00	100	6,405	100.00

Index Characteristics

Attributes	FTSE Italia PIR Mid Small Cap	FTSE Italia Mid Cap	FTSE Italia Small Cap
Number of constituents	153	60	100
Dividend Yield %	3.14	3.36	2.30
Constituent (Wgt %)			
Average	0.65	1.67	1.00
Largest	6.93	7.35	5.11
Median	0.21	1.11	0.61
Top 10 Holdings (Wgt %)	40.54	43.72	34.87

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