

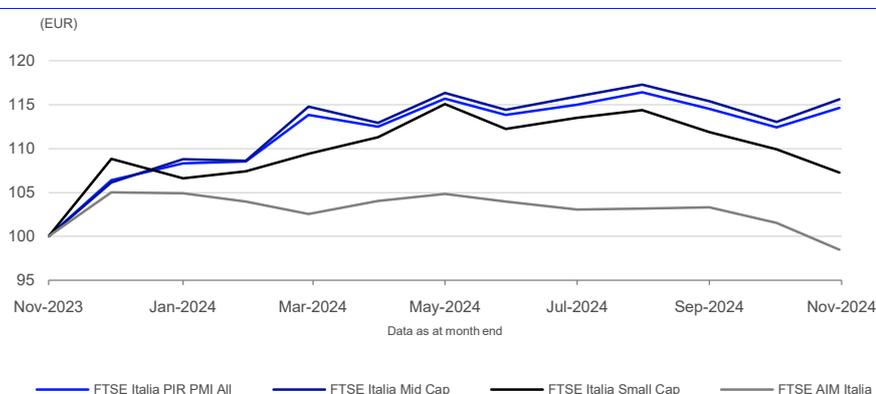
FTSE Italia PIR PMI All Index

Data as at: 29 November 2024

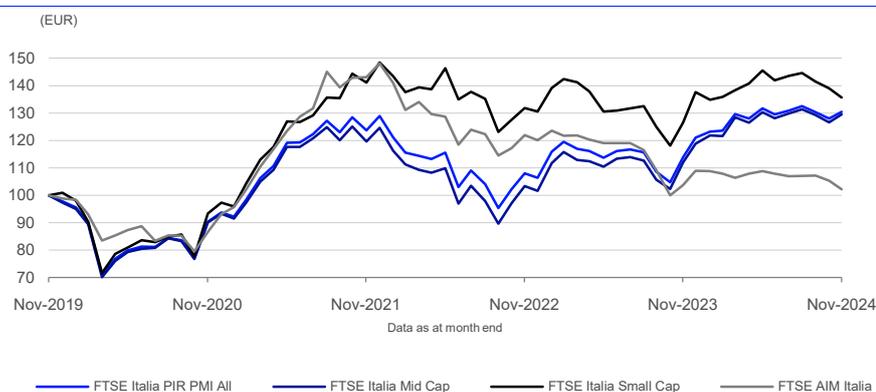
The FTSE Italia PIR PMI All Index comprises all constituents in the FTSE Italia Mid Cap Index, FTSE Italia Small Cap Index and FTSE AIM Italia Index. The index is designed to reflect the requirements of Italy's law on tax-advantaged personal savings plan "Piani Individuali di Risparmio" (PIR). Price, 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 PMI All	-1.5	-0.9	7.8	14.6	5.5	30.4	1.8	5.5	11.7	15.2	20.2
FTSE Italia Mid Cap	-1.4	-0.6	8.9	15.6	8.2	29.5	2.7	5.3	12.7	16.5	21.0
FTSE Italia Small Cap	-6.2	-6.8	-1.4	7.3	-3.9	35.6	-1.3	6.3	11.5	13.4	20.3
FTSE AIM Italia	-4.6	-6.1	-6.2	-1.5	-28.6	2.2	-10.6	0.4	6.6	10.5	15.3

* 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

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 to address UCITS requirements.

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 PMI All	-2.1	37.8	-4.8	34.0	-17.7	21.0	-4.2	37.6	-17.5	13.8
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
FTSE AIM Italia	-10.3	-9.6	-14.8	23.3	-11.5	-5.5	-5.8	59.1	-18.9	-9.3

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Italia PIR PMI All	1.2	0.1	0.3	0.5	-8.1	-28.5	-38.1	-39.2
FTSE Italia Mid Cap	1.2	0.1	0.3	0.5	-8.6	-30.8	-39.0	-39.0
FTSE Italia Small Cap	0.6	-0.2	0.3	0.3	-8.6	-22.5	-39.3	-44.0
FTSE AIM Italia	-0.2	-1.0	0.0	-0.2	-7.1	-33.1	-33.1	-43.7

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	3,407	7.37
Reply	Software and Computer Services	3,402	7.36
Banca Generali	Banks	2,410	5.21
De' Longhi	Household Goods and Home Construction	1,965	4.25
BFF Bank	Investment Banking and Brokerage Services	1,581	3.42
Technogym	Leisure Goods	1,384	2.99
Lottomatica Group	Travel and Leisure	1,347	2.91
Sol	Chemicals	1,316	2.85
Anima Holding	Investment Banking and Brokerage Services	1,306	2.82
Iren	Gas Water and Multi-utilities	1,276	2.76
Totals		19,395	41.96

INFORMATION**Index Universe**

FTSE Italia Mid Cap Index, FTSE Italia Small Cap Index and FTSE AIM Italia Index

Index Launch

22 June 2017

Base Date

30 December 2011

Base Value

10,000

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, USD, GBP, JPY, AUD

Review Dates

Quarterly in March, June, September and December

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Italia PIR PMI All			FTSE Italia Mid Cap		
		No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	42	6,408	13.86	5	5,212	12.56
1510	Telecommunications	8	600	1.30	1	473	1.14
2010	Health Care	15	1,451	3.14	3	1,018	2.45
3010	Banks	6	3,779	8.18	3	3,426	8.26
3020	Financial Services	34	5,693	12.32	7	5,124	12.35
3030	Insurance	2	245	0.53	-	-	-
3510	Real Estate	9	212	0.46	-	-	-
4010	Automobiles and Parts	5	152	0.33	1	1,269	3.06
4020	Consumer Products and Services	40	7,021	15.19	10	6,277	15.13
4030	Media	21	677	1.46	3	1,210	2.92
4040	Retailers	10	230	0.50	-	-	-
4050	Travel and Leisure	14	1,974	4.27	2	1,793	4.32
4510	Food Beverage and Tobacco	11	541	1.17	1	153	0.37
4520	Personal Care Drug and Grocery Stores	3	532	1.15	1	216	0.52
5010	Construction and Materials	25	7,442	16.10	8	7,924	19.10
5020	Industrial Goods and Services	56	5,042	10.91	10	3,648	8.79
5510	Basic Resources	5	173	0.37	-	-	-
5520	Chemicals	5	1,423	3.08	1	1,316	3.17
6010	Energy	8	100	0.22	-	-	-
6510	Utilities	12	2,529	5.47	4	2,433	5.86
Totals		331	46,221	100.00	60	41,495	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Italia Small Cap			FTSE AIM Italia		
		No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	11	772	13.09	28	433	20.47
1510	Telecommunications	4	60	1.02	3	67	3.16
2010	Health Care	3	371	6.29	10	63	2.98
3010	Banks	3	353	5.98	-	-	-
3020	Financial Services	7	410	6.95	20	159	7.54
3030	Insurance	1	240	4.07	1	5	0.24
3510	Real Estate	5	199	3.37	4	13	0.61
4010	Automobiles and Parts	3	149	2.52	2	3	0.14
4020	Consumer Products and Services	14	535	9.07	16	209	9.88
4030	Media	8	369	6.26	13	60	2.83
4040	Retailers	3	191	3.23	8	42	1.98
4050	Travel and Leisure	5	157	2.66	8	25	1.20
4510	Food Beverage and Tobacco	5	157	2.66	5	231	10.91
4520	Personal Care Drug and Grocery Stores	1	311	5.27	1	5	0.22
5010	Construction and Materials	4	109	1.85	15	276	13.04
5020	Industrial Goods and Services	15	1,283	21.77	32	280	13.26
5510	Basic Resources	3	161	2.73	2	12	0.57
5520	Chemicals	1	45	0.76	3	62	2.93
6010	Energy	1	26	0.43	7	74	3.52
6510	Utilities	-	-	-	8	96	4.52
Totals		97	5,893	100.00	186	2,115	100.00

Index Characteristics

Attributes	FTSE Italia PIR PMI All	FTSE Italia Mid Cap	FTSE Italia Small Cap	FTSE AIM Italia
Number of constituents	331	60	97	186
Dividend Yield %	2.91	3.21	2.57	1.50
Constituent (Wgt %)				
Average	0.30	1.67	1.03	0.54
Largest	7.37	8.21	5.27	8.94
Median	0.03	1.06	0.54	0.25
Top 10 Holdings (Wgt %)	41.94	46.76	38.20	33.24

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