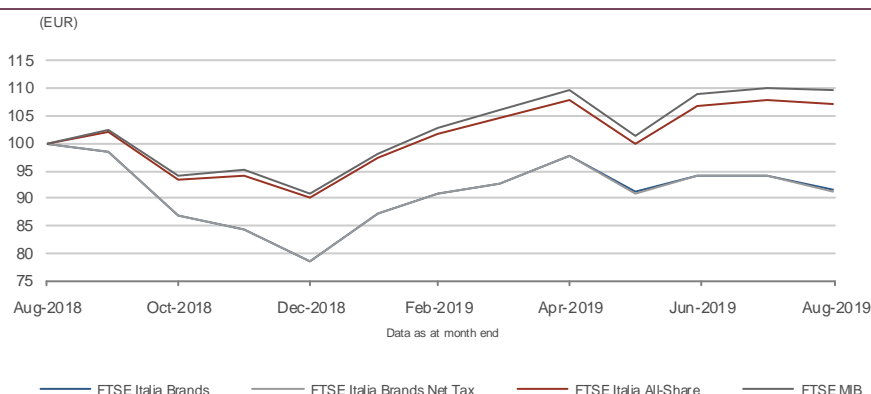


# FTSE Italia Brands Index

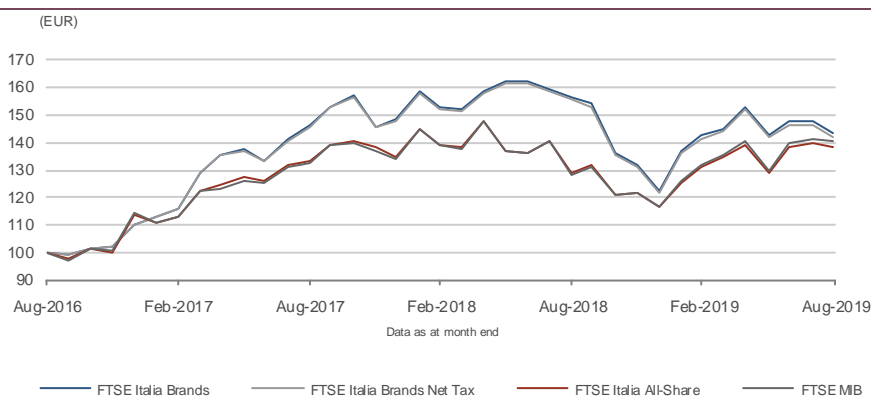
Data as at: 30 August 2019

The FTSE Italia Brands Index is part of the FTSE Italia Index Series. The index comprises constituents in the FTSE Italia All-Share® Index that are included in the Italian Listed Brands (<http://www.borsaitaliana.it/azioni/listedbrands/homepage/homepage.en.htm>) as defined by Borsa Italiana. The index is capped to address UCITS requirements.

## 1-Year Performance - Total Return



## 3-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 Brands	0.5	0.8	17.0	-8.3	43.6	60.3	12.8	9.9	17.7	15.4	18.7
FTSE Italia Brands Net Tax	0.4	0.5	16.6	-8.6	42.3	58.0	12.5	9.6	17.7	15.4	18.7
FTSE Italia All-Share	7.4	5.5	19.2	7.3	38.7	26.6	11.5	4.8	16.4	14.9	18.0
FTSE MIB	8.4	6.6	20.7	9.7	40.6	24.5	12.0	4.5	17.0	15.3	18.3

\* 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 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
FTSE Italia Brands	-2.5	31.6	-3.9	34.4	-17.3
FTSE Italia Brands Net Tax	-2.7	31.2	-4.2	34.0	-17.5
FTSE Italia All-Share	2.3	18.5	-6.4	19.1	-13.9
FTSE MIB	3.0	15.8	-6.5	17.3	-13.2

**Return/Risk Ratio and Drawdown - Total Return**

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Italia Brands	-0.5	0.8	0.5	-	-24.1	-29.1	-29.7	-
FTSE Italia Brands Net Tax	-0.5	0.8	0.5	-	-24.1	-29.1	-29.7	-
FTSE Italia All-Share	0.4	0.7	0.3	0.2	-16.9	-24.2	-32.8	-39.8
FTSE MIB	0.5	0.7	0.2	0.2	-16.5	-24.3	-34.7	-43.2

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 %
Ferrari NV	Automobiles & Parts	204	10.76
Fiat Chrysler Automobiles NV	Automobiles & Parts	174	9.20
Moncler	Personal Goods	151	7.95
Campari	Beverages	132	6.96
Pirelli & C	Automobiles & Parts	104	5.48
Piaggio & C	Automobiles & Parts	93	4.93
Safilo Group	Personal Goods	85	4.50
OVS	Personal Goods	84	4.44
Tod'S	Personal Goods	78	4.10
De' Longhi	Household Goods & Home Construction	77	4.09
<b>Totals</b>		<b>1,182</b>	<b>62.40</b>

**INFORMATION****Index Universe**

FTSE Italia All-Share Index

**Index Launch**

18 December 2017

**Base Date**

30 December 2013

**Base Value**

10000

**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 Sector Breakdown

ICB Code	ICB Sector	FTSE Italia Brands			FTSE Italia All-Share			FTSE MIB		
		No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
0530	Oil & Gas Producers	-	-	-	3	34,986	9.28	1	34,198	10.30
0570	Oil Equipment Services & Distribution	-	-	-	3	13,238	3.51	2	12,912	3.89
1350	Chemicals	-	-	-	3	521	0.14	-	-	-
1750	Industrial Metals & Mining	-	-	-	2	4,672	1.24	1	4,629	1.39
2350	Construction & Materials	-	-	-	8	2,347	0.62	1	1,233	0.37
2710	Aerospace & Defense	-	-	-	2	4,533	1.20	1	4,304	1.30
2720	General Industrials	-	-	-	4	759	0.20	-	-	-
2730	Electronic & Electrical Equipment	-	-	-	10	6,119	1.62	1	5,208	1.57
2750	Industrial Engineering	-	-	-	13	13,604	3.61	1	9,226	2.78
2770	Industrial Transportation	-	-	-	7	15,104	4.00	1	11,778	3.55
2790	Support Services	-	-	-	9	4,347	1.15	1	2,762	0.83
3350	Automobiles & Parts	6	658	34.74	10	35,051	9.29	3	32,852	9.90
3530	Beverages	1	132	6.96	2	4,786	1.27	1	4,718	1.42
3570	Food Producers	-	-	-	5	114	0.03	-	-	-
3720	Household Goods & Home Construction	4	222	11.70	9	1,492	0.40	-	-	-
3740	Leisure Goods	1	72	3.78	3	1,099	0.29	-	-	-
3760	Personal Goods	8	665	35.11	10	9,493	2.52	2	7,380	2.22
4530	Health Care Equipment & Services	-	-	-	4	5,343	1.42	2	5,186	1.56
4570	Pharmaceuticals & Biotechnology	-	-	-	3	3,902	1.03	1	3,767	1.14
5330	Food & Drug Retailers	-	-	-	2	781	0.21	-	-	-
5370	General Retailers	-	-	-	5	305	0.08	-	-	-
5550	Media	-	-	-	15	2,001	0.53	-	-	-
5750	Travel & Leisure	2	146	7.70	7	1,920	0.51	1	539	0.16
6530	Fixed Line Telecommunications	-	-	-	2	5,322	1.41	1	5,151	1.55
6570	Mobile Telecommunications	-	-	-	2	2,183	0.58	-	-	-
7530	Electricity	-	-	-	9	63,965	16.96	3	61,745	18.60
7570	Gas Water & Multiutilities	-	-	-	5	7,861	2.08	2	5,839	1.76
8350	Banks	-	-	-	16	73,619	19.52	7	70,718	21.31
8530	Nonlife Insurance	-	-	-	3	24,640	6.53	3	24,640	7.42
8570	Life Insurance/Assurance	-	-	-	2	5,608	1.49	1	4,455	1.34
8630	Real Estate Investment & Services	-	-	-	7	76	0.02	-	-	-
8670	Real Estate Investment Trusts	-	-	-	3	457	0.12	-	-	-
8770	Financial Services	-	-	-	19	14,856	3.94	2	8,305	2.50
9530	Software & Computer Services	-	-	-	9	1,508	0.40	-	-	-
9570	Technology Hardware & Equipment	-	-	-	5	10,565	2.80	1	10,338	3.12
<b>Totals</b>		<b>22</b>	<b>1,894</b>	<b>100.00</b>	<b>221</b>	<b>377,174</b>	<b>100.00</b>	<b>40</b>	<b>331,883</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Italia Brands	FTSE Italia All-Share	FTSE MIB
Number of constituents	22	221	40
Net MCap (EURm)	1,894	377,174	331,883
Dividend Yield %	2.17	3.73	3.80
Constituent Sizes (Net MCap EURm)			
Average	86	1,707	8,297
Largest	204	51,228	51,228
Smallest	17	0	539
Median	75	124	4,542
Weight of Largest Constituent (%)	10.76	13.58	15.44
Top 10 Holdings (% Index MCap)	62.40	58.92	66.96

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Data definitions available from  
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