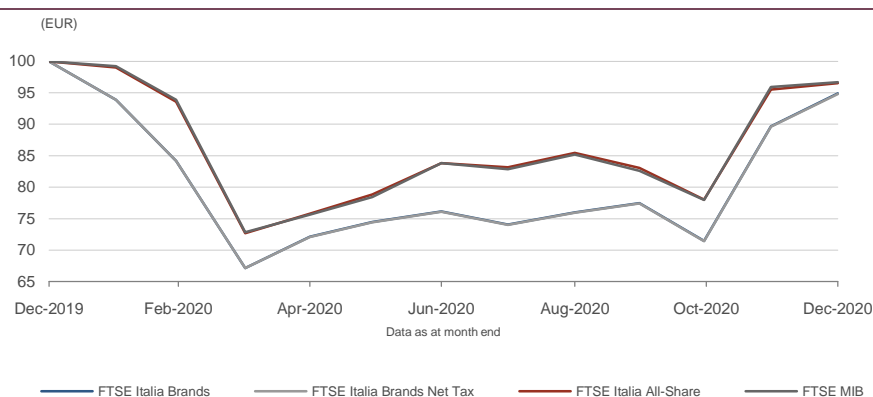


# FTSE Italia Brands Index

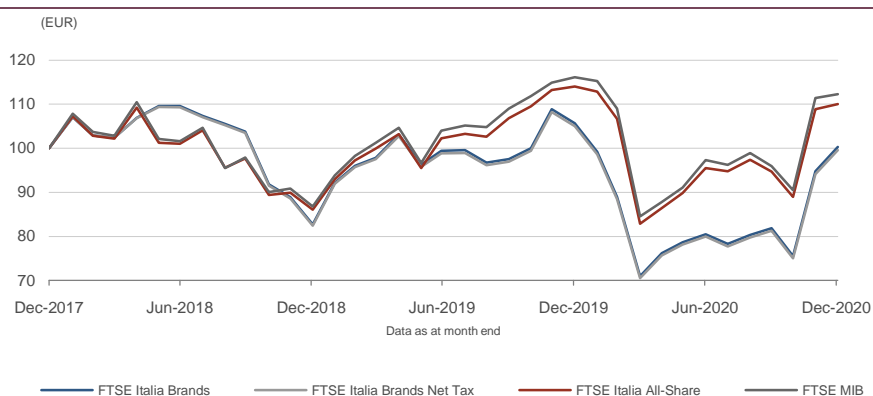
Data as at: 31 December 2020

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	22.5	24.6	-5.1	-5.1	0.3	29.5	0.1	5.3	32.2	24.4	23.1
FTSE Italia Brands Net Tax	22.5	24.5	-5.2	-5.2	-0.4	27.8	-0.1	5.0	32.2	24.4	23.1
FTSE Italia All-Share	16.2	15.2	-3.5	-3.5	10.0	22.7	3.2	4.2	34.6	25.3	22.3
FTSE MIB	17.0	15.4	-3.3	-3.3	12.3	23.1	3.9	4.2	36.0	26.0	22.7

\* 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)	2016	2017	2018	2019	2020
FTSE Italia Brands	-3.9	34.4	-17.3	27.8	-5.1
FTSE Italia Brands Net Tax	-4.2	34.0	-17.5	27.4	-5.2
FTSE Italia All-Share	-6.4	19.1	-13.9	32.5	-3.5
FTSE MIB	-6.5	17.3	-13.2	33.8	-3.3

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

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Italia Brands	-0.2	0.0	0.2	-	-41.7	-45.4	-45.4	-
FTSE Italia Brands Net Tax	-0.2	0.0	0.2	-	-41.7	-45.6	-45.6	-
FTSE Italia All-Share	-0.1	0.1	0.2	0.2	-41.2	-41.2	-41.2	-41.2
FTSE MIB	-0.1	0.1	0.2	0.2	-41.5	-41.5	-41.5	-42.6

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	237	10.41
Fiat Chrysler Automobiles NV	Automobiles & Parts	215	9.44
Moncler	Personal Goods	187	8.22
Campari	Beverages	155	6.80
Pirelli & C	Automobiles & Parts	134	5.89
Fila	Household Goods & Home Construction	95	4.18
Sanlorenzo	Leisure Goods	94	4.14
Safilo Group	Personal Goods	93	4.09
OVS	Personal Goods	92	4.05
Salvatore Ferragamo	Personal Goods	92	4.03
<b>Totals</b>		<b>1,395</b>	<b>61.24</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	21,485	5.49	1	21,150	6.35
0570	Oil Equipment Services & Distribution	-	-	-	3	14,352	3.67	3	14,352	4.31
1350	Chemicals	-	-	-	5	1,821	0.47	-	-	-
1730	Forestry & Paper	-	-	-	1	14	0.00	-	-	-
1750	Industrial Metals & Mining	-	-	-	1	71	0.02	-	-	-
2350	Construction & Materials	-	-	-	12	3,222	0.82	1	1,391	0.42
2710	Aerospace & Defense	-	-	-	2	2,534	0.65	1	2,328	0.70
2720	General Industrials	-	-	-	5	1,462	0.37	-	-	-
2730	Electronic & Electrical Equipment	-	-	-	10	7,903	2.02	1	6,948	2.09
2750	Industrial Engineering	-	-	-	10	14,294	3.65	2	13,363	4.01
2770	Industrial Transportation	-	-	-	6	9,575	2.45	1	7,235	2.17
2790	Support Services	-	-	-	10	9,000	2.30	1	7,123	2.14
3350	Automobiles & Parts	6	783	34.35	9	43,239	11.05	3	41,054	12.32
3530	Beverages	1	155	6.80	1	4,665	1.19	1	4,665	1.40
3570	Food Producers	-	-	-	8	566	0.14	-	-	-
3720	Household Goods & Home Construction	4	251	11.03	9	2,066	0.53	-	-	-
3740	Leisure Goods	2	185	8.12	4	1,431	0.37	-	-	-
3760	Personal Goods	8	729	31.98	10	12,541	3.20	1	9,617	2.89
4530	Health Care Equipment & Services	-	-	-	4	8,133	2.08	2	7,956	2.39
4570	Pharmaceuticals & Biotechnology	-	-	-	2	4,386	1.12	1	4,376	1.31
5330	Food & Drug Retailers	-	-	-	2	630	0.16	-	-	-
5370	General Retailers	-	-	-	5	472	0.12	-	-	-
5550	Media	-	-	-	12	1,618	0.41	-	-	-
5750	Travel & Leisure	2	176	7.72	6	1,210	0.31	-	-	-
6530	Fixed Line Telecommunications	-	-	-	2	4,241	1.08	1	4,013	1.20
6570	Mobile Telecommunications	-	-	-	2	3,212	0.82	1	3,209	0.96
7530	Electricity	-	-	-	8	77,844	19.89	3	60,857	18.27
7570	Gas Water & Multiutilities	-	-	-	5	6,382	1.63	2	4,629	1.39
8350	Banks	-	-	-	14	62,909	16.07	6	59,812	17.95
8530	Nonlife Insurance	-	-	-	3	20,955	5.35	2	19,876	5.97
8570	Life Insurance/Assurance	-	-	-	2	4,329	1.11	1	3,793	1.14
8630	Real Estate Investment & Services	-	-	-	6	79	0.02	-	-	-
8670	Real Estate Investment Trusts	-	-	-	3	379	0.10	-	-	-
8770	Financial Services	-	-	-	19	21,089	5.39	4	15,987	4.80
9530	Software & Computer Services	-	-	-	11	3,352	0.86	-	-	-
9570	Technology Hardware & Equipment	-	-	-	5	19,964	5.10	1	19,437	5.83
<b>Totals</b>		<b>23</b>	<b>2,278</b>	<b>100.00</b>	<b>220</b>	<b>391,425</b>	<b>100.00</b>	<b>40</b>	<b>333,169</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Italia Brands	FTSE Italia All-Share	FTSE MIB
Number of constituents	23	220	40
Net MCap (EURm)	2,278	391,425	333,169
Constituent Sizes (Net MCap EURm)			
Average	99	1,779	8,329
Largest	237	64,286	50,160
Smallest	15	0	1,221
Median	91	130	4,256
Weight of Largest Constituent (%)	10.41	16.42	15.06
Top 10 Holdings (% Index MCap)	61.24	58.27	64.22

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