

FTSE Italy SMID Cap Tradable Plus Index

Data as at: 29 March 2024

The FTSE Italy SMID Cap Tradable Plus Index is a rapidly tradable index that encapsulates the behaviour of the small- and mid-cap (SMID) Italy equity market. By design, the index has a limited number of highly liquid constituents, allowing easy market access, while maintaining FTSE Russell's tradition of rules-based, transparent index construction. Its innovative approach to constituent selection ensures easy and rapid trading of each underlying constituent and of the investable products based on the index as a whole, and a broad representation of stocks from across the capitalisation range.

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 Italy SMID Cap Tradable Plus	11.5	18.0	11.5	17.7	34.1	64.6	10.3	10.5	12.1	15.5	19.8
FTSE Italy Mid Cap	8.7	15.8	8.7	16.0	28.6	63.4	8.8	10.3	12.4	15.2	18.6

* 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 - Total Return

Index % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Italy SMID Cap Tradable Plus	-8.9	29.7	-9.3	21.6	-11.7	31.4	0.7	26.7	-9.6	14.5
FTSE Italy Mid Cap	0.8	21.3	-9.0	22.2	-9.4	30.0	5.2	24.4	-11.6	16.7

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Italy SMID Cap Tradable Plus	1.5	0.7	0.5	0.4	-12.7	-23.1	-39.2	-39.2
FTSE Italy Mid Cap	1.3	0.6	0.6	0.4	-12.5	-24.6	-39.9	-39.9

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

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 and end of day.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Generali	Non-life Insurance	29,151	13.59
Moncler	Personal Goods	14,123	6.58
Prysmian	Electronic and Electrical Equipment	13,190	6.15
Terna	Electricity	10,774	5.02
Snam	Oil Gas and Coal	9,943	4.63
Leonardo	Aerospace and Defense	9,305	4.34
Mediobanca	Investment Banking and Brokerage Services	8,888	4.14
Finecobank	Banks	8,477	3.95
Banco BPM	Banks	8,438	3.93
Tenaris	Oil Gas and Coal	8,423	3.93
Totals		120,710	56.26

ICB Supersector Breakdown

		FTSE Italy SMID Cap Tradable Plus		FTSE Italy Mid Cap		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	2	0.92	1	2.06	-1.14
1510	Telecommunications	2	1.96	3	5.23	-3.27
2010	Health Care	3	5.23	3	7.81	-2.58
3010	Banks	7	13.93	2	11.76	2.16
3020	Financial Services	5	7.99	2	7.89	0.09
3030	Insurance	4	18.12	2	4.44	13.68
4010	Automobiles and Parts	2	2.10	1	1.93	0.17
4020	Consumer Products and Services	4	9.06	2	12.32	-3.27
4050	Travel and Leisure	1	0.45	-	-	0.45
4510	Food Beverage and Tobacco	1	2.06	1	3.08	-1.02
5010	Construction and Materials	3	2.25	1	2.18	0.07
5020	Industrial Goods and Services	5	15.66	4	21.51	-5.86
6010	Energy	4	10.18	1	6.92	3.26
6510	Utilities	7	10.11	4	12.87	-2.76
Totals		50	100.00	27	100.00	

Index Characteristics

Attributes	FTSE Italy SMID Cap Tradable Plus	FTSE Italy Mid Cap
Number of constituents	50	27
Net MCap (EURm)	214,561	143,782
Dividend Yield %	-	2.87
Constituent Sizes (Net MCap EURm)		
Average	4,291	5,325
Largest	29,151	14,123
Smallest	474	1,124
Median	2,654	3,731
Weight of Largest Constituent (%)	13.59	9.82
Top 10 Holdings (% Index MCap)	56.26	64.94

INFORMATION

Index Universe

FTSE Italy All Cap Index, with the largest 75% by full market capitalisation of securities removed

Investability Screen

Underlying index is free float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

EUR, GBP, USD

Review Dates

Annually in March

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