

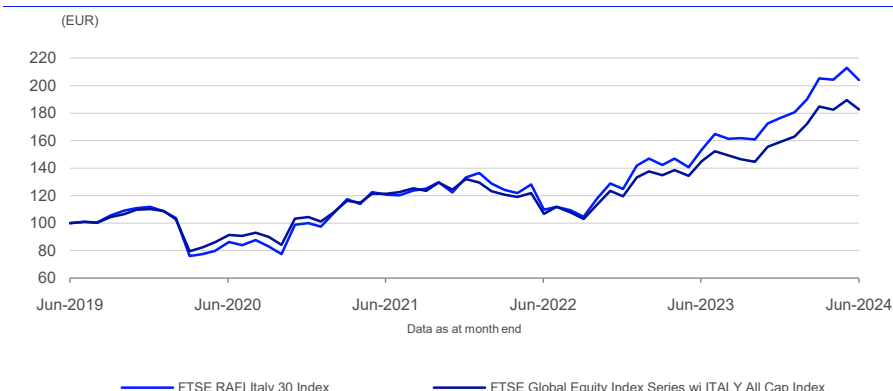
# FTSE RAFI™ Italy 30 Index

Data as at: 28 June 2024

FTSE partners with Research Affiliates on the FTSE RAFI Index Series. Index constituents are weighted using a composite of fundamental factors, including total cash dividends, free cash flow, total sales and book equity value. Prices and market values are not determinants of the index weights. Consequently the indices are less prone to excessive concentration arising from market fads, which can result in over-exposure to individual companies, sectors or countries.

The FTSE RAFI Italy 30 Index comprises the 30 companies with the largest RAFI fundamental scores selected from the constituents of the FTSE Italy All Cap Index, part of the FTSE Global Equity Index Series. The FTSE RAFI Italy 30 Index will be capped on a quarterly basis at 20%.

## 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 RAFI Italy 30 Index	-0.6	15.7	15.7	33.0	69.1	104.1	19.1	15.3	13.6	18.4	25.5
FTSE Global Equity Index Series wi ITALY All Cap Index	-1.1	14.9	14.9	26.1	50.7	82.7	14.6	12.8	12.7	16.5	21.5

\* 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 RAFI Italy 30 Index	8.9	14.5	-9.3	14.2	-10.9	29	-10.7	33.2	-6.2	41.3
FTSE Global Equity Index Series wi ITALY All Cap Index	2.6	18.7	-8	17.2	-13.3	30.8	-5.2	26.4	-9.5	33.1

## Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Italy 30 Index	2.5	1.1	0.6	0.4	-7.8	-27.1	-43.7	-43.7
FTSE Global Equity Index Series wi ITALY All Cap Index	2.2	0.9	0.6	0.4	-6.9	-25.5	-41.2	-41.2

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

Drawdown - based on daily data

## FEATURES

### Coverage

The top 30 eligible companies selected from constituents of the FTSE Italy All Cap Index.

### Objective

The index is designed for use in the creation of a range of financial products, including index-linked funds, ETFs and over-the-counter (OTC) products.

### Capping

Index constituents are capped quarterly at 20%.

### 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.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

### Methodology

See [www.ftserussell.com](http://www.ftserussell.com) for a full explanation of the FTSE RAFI methodology.

Top 5 Constituents - FTSE RAFI Italy 30 Index (% Weight)

Constituent	ICB Sector	FTSE RAFI Italy 30 (Wgt %)	LMSITA (Wgt %)	Diff %
Totals			0.00	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI Italy 30		LMSITA		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	-	-	3	1.04	-1.04
1510	Telecommunications	2	2.57	4	1.43	1.15
2010	Health Care	-	-	4	2.27	-2.27
3010	Banks	7	32.72	9	28.21	4.51
3020	Financial Services	2	2.27	10	3.45	-1.18
3030	Insurance	3	8.43	3	7.59	0.84
4010	Automobiles and Parts	3	12.27	4	17.02	-4.74
4020	Consumer Products and Services	1	0.56	7	3.89	-3.32
4030	Media	-	-	4	0.28	-0.28
4050	Travel and Leisure	-	-	2	0.30	-0.30
4510	Food, Beverage and Tobacco	-	-	1	0.83	-0.83
4520	Personal Care, Drug and Grocery Stores	-	-	1	0.05	-0.05
5010	Construction and Materials	-	-	6	1.38	-1.38
5020	Industrial Goods and Services	4	5.45	14	7.64	-2.19
5520	Chemicals	-	-	1	0.24	-0.24
6010	Energy	4	15.77	5	10.30	5.47
6510	Utilities	5	19.96	9	14.08	5.88
Totals		31	100.00	87	100.00	

Index Characteristics

Attributes	FTSE RAFI Italy 30	LMSITA
Number of constituents	31	87
Dividend Yield %	6.26	5.11
Constituent (Wgt %)		
Average	3.23	1.15
Largest	16.41	11.12
Median	1.07	0.29
Top 10 Holdings (Wgt %)	80.75	67.95

INFORMATION

Index Universe

Italian constituents in the FTSE Global Equity Index Series

Index Launch

19 November 2007

Base Date

19 March 2007

Base Value

5000

Index Calculation

Real time and end of day

End-of-Day Distribution

Via FTP and email

Currency

EUR, USD, GBP, JPY, AUD and Local

Review Dates

The index is reviewed annually in March



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