

FTSE Italia All-Share Capped Index

Data as at: 28 June 2024

The FTSE Italia All-Share Capped Index comprises all the constituents from the FTSE MIB, FTSE Italia Mid Cap and FTSE Italia Small Cap indices, and captures approximately 95% of the domestic market capitalisation. This provides investors with a comprehensive and complementary set of indices with which to measure the performance of the major capital and industry segments of the Italian market. The index is designed using FTSE's best practice rules-based framework, which is attractive to a broad range of investors and intermediaries seeking to develop investment products. As such, the index represents a standard, transparent basis for investors, to assess, measure and gain access to the Italian equity market.

5-Year Performance -Capital Return



Performance and Volatility - Capital Return

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Italia All-Share Capped	-4.6	8.5	8.5	16.1	26.6	50.8	8.2	8.6	12.9	16.6	21.5
FTSE Italia All-Share	-4.4	8.8	8.8	16.6	28.4	52.6	8.7	8.8	13.0	16.6	21.4
FTSE MIB	-4.6	9.2	9.2	17.4	32.1	56.1	9.7	9.3	13.3	17.0	21.7

* 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

Year-on-Year Performance - Capital Return

Index % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Italia All-Share Capped	0.0	16.5	-10.0	15.9	-16.9	27.4	-6.1	25.0	-14.0	24.6
FTSE Italia All-Share	-0.3	15.4	-9.9	15.5	-16.7	27.2	-5.6	23.7	-14.1	26.3
FTSE MIB	0.2	12.7	-10.2	13.6	-16.1	28.3	-5.4	23.0	-13.3	28.0

Return/Risk Ratio and Drawdown - Capital Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Italia All-Share Capped	1.4	0.5	0.4	0.2	-9.0	-28.1	-41.2	-41.2
FTSE Italia All-Share	1.4	0.5	0.4	0.2	-8.4	-28.1	-41.2	-41.2
FTSE MIB	1.5	0.6	0.4	0.2	-8.0	-27.7	-41.5	-41.5

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

Drawdown – based on daily data

FEATURES

Coverage

The FTSE Italia All-Share Capped Index consists of stocks listed on the MTA and MIV markets of Borsa Italiana (BIT) that meet minimum size and liquidity criteria.

Objective

The index measures the performance of the major capital and industry segments of the Italian market and is UCITS compliant. It is designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

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

Capping

Constituents are capped in order to match with UCITS concentration rules, to avoid single constituents weights exceeding 10% and the sum of all constituents above 5% exceeding 40%.

Eligibility

Secondary lines are not eligible for inclusion. Foreign shares are not eligible for inclusion in the FTSE Italia Mid Cap and FTSE Italia Small Cap indices.

Transparency

The indices use a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark

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

Top 10 Constituents

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Intesa Sanpaolo	Banks	45,254	10.29
Unicredit	Banks	41,560	9.45
Enel	Electricity	35,593	8.09
Ferrari NV	Automobiles and Parts	30,471	6.93
Stellantis NV	Automobiles and Parts	25,565	5.81
Eni	Oil Gas and Coal	18,454	4.20
Generali	Non-life Insurance	17,904	4.07
STMicroelectronics	Technology Hardware and Equipment	16,257	3.70
Prismian	Electronic and Electrical Equipment	15,779	3.59
Moncler	Personal Goods	11,761	2.67
Totals		258,598	58.80

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	17	22,843	5.19
1510	Telecommunications	7	6,173	1.40
2010	Health Care	9	12,281	2.79
3010	Banks	12	118,021	26.84
3020	Financial Services	16	17,764	4.04
3030	Insurance	3	27,278	6.20
3510	Real Estate	6	156	0.04
4010	Automobiles and Parts	7	59,793	13.60
4020	Consumer Products and Services	26	21,881	4.98
4030	Media	11	1,722	0.39
4040	Retailers	4	261	0.06
4050	Travel and Leisure	6	1,651	0.38
4510	Food Beverage and Tobacco	7	4,545	1.03
4520	Personal Care Drug and Grocery Stores	3	644	0.15
5010	Construction and Materials	12	7,441	1.69
5020	Industrial Goods and Services	35	40,715	9.26
5510	Basic Resources	3	165	0.04
5520	Chemicals	2	1,263	0.29
6010	Energy	6	38,384	8.73
6510	Utilities	11	56,808	12.92
Totals		203	439,788	100.00

Index Characteristics

Attributes	FTSE Italia All-Share Capped	FTSE Italia All-Share	FTSE MIB
Number of constituents	203	203	40
Net MCap (EURm)	439,788	539,660	490,990
Dividend Yield %	4.77	4.88	5.03
Constituent Sizes (Net MCap EURm)			
Average	2,166	2,658	12,275
Largest	45,254	56,394	56,394
Smallest	0	0	1,269
Median	184	184	4,724
Weight of Largest Constituent (%)	10.29	10.45	11.49
Top 10 Holdings (% Index MCap)	58.80	66.43	73.01

INFORMATION

Index Universe

All stocks listed on Bit's MTA and MIV markets

Index Launch

21 December 2009

Base Date

19 December 2008

Base Value

20,000

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

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EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659