

FTSE Italia Mid Cap Index

Data as at: 29 March 2024

The FTSE Italia Mid Cap index consists of the next 60 largest shares listed on Borsa Italiana MTA and MIV markets, after the 40 included in the FTSE MIB. The index is a part of the FTSE Italia Index Series, providing 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 indices are 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 indices represent 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 Mid Cap	8.1	21.4	8.1	10.2	12.4	25.4	4.0	4.6	12.1	16.8	21.6
FTSE Italia All-Share	13.8	22.8	13.8	26.1	37.8	58.5	11.3	9.7	12.4	16.4	21.9

* 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 Mid Cap	-3.9	38.2	-8.0	32.3	-19.6	18.3	-5.8	30.8	-21.0	13.1
FTSE Italia All-Share	-0.3	15.4	-9.9	15.5	-16.7	27.2	-5.6	23.7	-14.1	26.3

Return/Risk Ratio and Drawdown - Capital Return

Index (EUR)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Italia Mid Cap	1.0	0.2	0.2	0.2		-15.0	-35.0	-39.0	-42.3
FTSE Italia All-Share	2.2	0.7	0.4	0.2		-8.4	-28.1	-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

Objective

The indices measure the performance of the mid cap segment of the Italian market.

Investability

Stocks are selected and weighted to ensure that the indices are investable.

Capping

Individual constituent weights are capped at 10% on a quarterly basis to avoid over-concentration in any one stock.

Eligibility

Secondary lines and foreign shares are not eligible for inclusion.

Transparency

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

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 %
Buzzi	Construction and Materials	3,128	7.19
Reply	Software and Computer Services	2,956	6.79
De' Longhi	Household Goods and Home Construction	2,216	5.09
BFF Bank	Investment Banking and Brokerage Services	2,161	4.96
Banca Generali	Banks	2,004	4.60
Brembo	Automobiles and Parts	1,723	3.96
Technogym	Leisure Goods	1,227	2.82
Technoprobe	Technology Hardware and Equipment	1,224	2.81
Iren	Gas Water and Multi-utilities	1,223	2.81
Sol	Chemicals	1,203	2.76
Totals		19,064	43.79

ICB Supersector Breakdown

		FTSE Italia Mid Cap			FTSE Italia All-Share		
ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	4	5,116	11.75	17	32,155	5.67
1510	Telecommunications	1	474	1.09	7	6,674	1.18
2010	Health Care	3	987	2.27	9	12,579	2.22
3010	Banks	2	2,716	6.24	12	142,951	25.22
3020	Financial Services	7	5,948	13.66	15	20,236	3.57
3030	Insurance	1	1,124	2.58	4	38,873	6.86
3510	Real Estate	-	-	-	6	148	0.03
4010	Automobiles and Parts	1	1,723	3.96	7	108,690	19.17
4020	Consumer Products and Services	10	6,990	16.05	27	25,547	4.51
4030	Media	3	858	1.97	11	1,224	0.22
4040	Retailers	-	-	-	4	290	0.05
4050	Travel and Leisure	2	1,279	2.94	6	1,404	0.25
4510	Food Beverage and Tobacco	-	-	-	7	4,686	0.83
4520	Personal Care Drug and Grocery Stores	1	263	0.60	3	609	0.11
5010	Construction and Materials	8	7,260	16.68	12	7,401	1.31
5020	Industrial Goods and Services	11	4,281	9.83	37	39,811	7.02
5510	Basic Resources	-	-	-	3	57	0.01
5520	Chemicals	1	1,203	2.76	2	1,266	0.22
6010	Energy	1	1,083	2.49	6	52,739	9.30
6510	Utilities	4	2,231	5.13	12	69,528	12.27
Totals		60	43,538	100.00	207	566,869	100.00

Index Characteristics

Attributes	FTSE Italia Mid Cap	FTSE Italia All-Share
Number of constituents	60	207
Net MCap (EURm)	43,538	566,869
Constituent Sizes (Net MCap EURm)		
Average	726	2,738
Largest	3,128	58,365
Smallest	77	0
Median	479	181
Weight of Largest Constituent (%)	7.19	10.30
Top 10 Holdings (% Index MCap)	43.79	66.58

INFORMATION

Index Universe

Stocks listed on Blt's MTA and MIV markets

Index Launch

15 May 2014

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

USD, EUR, GBP, JPY

Review Dates

Quarterly in March, June, September, December

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