

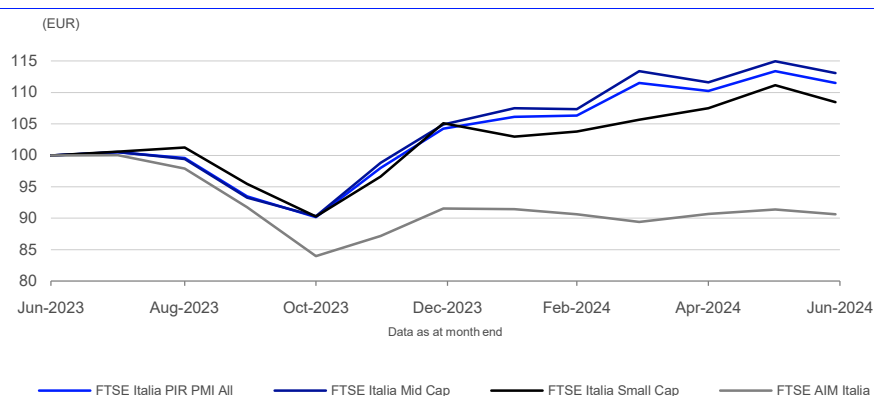
FTSE Italia PIR PMI All Index

Data as at: 28 June 2024

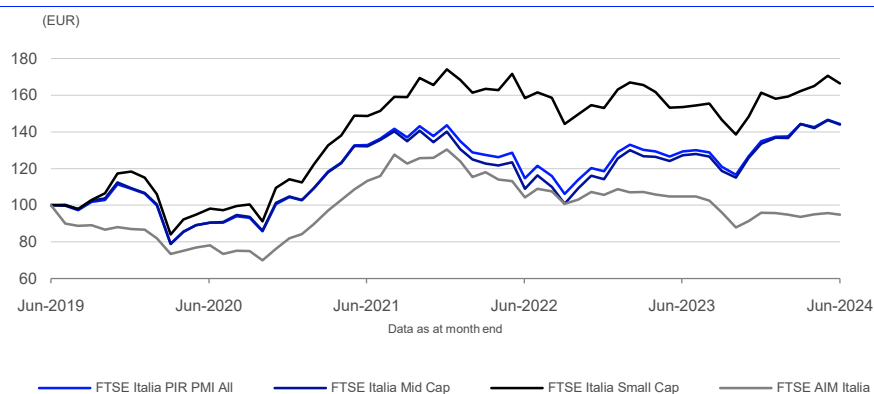
The FTSE Italia PIR PMI All Index comprises all constituents in the FTSE Italia Mid Cap Index, FTSE Italia Small Cap Index and FTSE AIM Italia Index. The index is designed to reflect the requirements of Italy's law on tax-advantaged personal savings plan "Piani Individuali di Risparmio" (PIR). Price, total return, and net tax indexes are available.

The index is capped on a quarterly basis to comply with UCITS and PIR Law requirements.

1-Year Performance - Total Return



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 Italia PIR PMI All	0.0	7.0	7.0	11.5	8.6	44.3	2.8	7.6	11.7	15.4	20.5
FTSE Italia Mid Cap	-0.3	7.8	7.8	13.1	8.9	44.0	2.9	7.6	12.7	16.7	21.3
FTSE Italia Small Cap	2.6	3.1	3.1	8.4	12.0	66.6	3.9	10.7	11.5	13.8	20.7
FTSE AIM Italia	1.4	-1.0	-1.0	-9.4	-16.2	-5.1	-5.7	-1.0	6.5	11.1	16.0

* 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 to address UCITS requirements.

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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Italia PIR PMI All	-2.1	37.8	-4.8	34.0	-17.7	21.0	-4.2	37.6	-17.5	13.8
FTSE Italia Mid Cap	-1.9	41.1	-5.5	35.5	-17.5	21.9	-4.1	33.6	-18.5	16.9
FTSE Italia Small Cap	-0.1	21.0	-2.3	28.5	-24.1	31.0	-3.6	52.6	-12.0	5.4
FTSE AIM Italia	-10.3	-9.6	-14.8	23.3	-11.5	-5.5	-5.8	59.1	-18.9	-9.3

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Italia PIR PMI All	1.1	0.2	0.4	0.4	-12.1	-30.2	-38.1	-39.2
FTSE Italia Mid Cap	1.1	0.2	0.4	0.4	-12.1	-33.0	-39.0	-39.0
FTSE Italia Small Cap	0.8	0.3	0.5	0.3	-12.2	-22.8	-39.3	-44.0
FTSE AIM Italia	-1.4	-0.5	-0.1	-0.2	-16.6	-33.1	-33.2	-45.0

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 %
Buzzi	Construction and Materials	3,230	6.85
Reply	Software and Computer Services	3,094	6.57
Banca Generali	Banks	2,036	4.32
De' Longhi	Household Goods and Home Construction	2,022	4.29
BFF Bank	Investment Banking and Brokerage Services	1,562	3.31
Technoprobe	Technology Hardware and Equipment	1,369	2.90
Technogym	Leisure Goods	1,268	2.69
Iren	Gas Water and Multi-utilities	1,252	2.66
Maire	Construction and Materials	1,219	2.59
Lottomatica Group	Travel and Leisure	1,209	2.57
Totals		18,260	38.75

INFORMATION

Index Universe

FTSE Italia Mid Cap Index, FTSE Italia Small Cap Index and FTSE AIM Italia Index

Index Launch

22 June 2017

Base Date

30 December 2011

Base Value

10,000

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

End-of-day and real-time indexes available

End-of-Day Distribution

Via FTP and email

Currency

EUR, USD, GBP, JPY, AUD

Review Dates

Quarterly in March, June, September and December

ICB Supersector Breakdown

		FTSE Italia PIR PMI All			FTSE Italia Mid Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	45	7,062	14.99	4	5,510	13.13
1510	Telecommunications	8	575	1.22	1	449	1.07
2010	Health Care	16	1,338	2.84	3	868	2.07
3010	Banks	6	3,137	6.66	2	2,686	6.40
3020	Financial Services	31	5,573	11.83	7	5,177	12.33
3030	Insurance	1	3	0.01	-	-	-
3510	Real Estate	10	173	0.37	-	-	-
4010	Automobiles and Parts	5	229	0.49	1	1,486	3.54
4020	Consumer Products and Services	40	7,185	15.25	9	6,184	14.73
4030	Media	22	728	1.54	3	1,352	3.22
4040	Retailers	12	326	0.69	-	-	-
4050	Travel and Leisure	12	1,679	3.56	2	1,513	3.60
4510	Food Beverage and Tobacco	10	536	1.14	-	-	-
4520	Personal Care Drug and Grocery Stores	3	539	1.14	2	378	0.90
5010	Construction and Materials	24	6,867	14.57	8	7,306	17.41
5020	Industrial Goods and Services	59	6,223	13.21	12	4,681	11.15
5510	Basic Resources	5	179	0.38	-	-	-
5520	Chemicals	5	1,329	2.82	1	1,202	2.86
6010	Energy	9	1,111	2.36	1	989	2.36
6510	Utilities	13	2,331	4.95	4	2,194	5.23
Totals		336	47,123	100.00	60	41,974	100.00

ICB Supersector Breakdown

		FTSE Italia Small Cap			FTSE AIM Italia		
ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	12	1,076	16.06	31	486	21.69
1510	Telecommunications	4	66	0.99	3	61	2.70
2010	Health Care	3	381	5.69	10	89	3.96
3010	Banks	3	448	6.69	1	3	0.12
3020	Financial Services	6	244	3.64	18	152	6.77
3030	Insurance	-	-	-	1	3	0.13
3510	Real Estate	6	156	2.34	4	17	0.74
4010	Automobiles and Parts	3	224	3.34	2	5	0.24
4020	Consumer Products and Services	15	765	11.43	16	237	10.55
4030	Media	8	371	5.53	14	65	2.91
4040	Retailers	4	261	3.90	9	70	3.11
4050	Travel and Leisure	4	138	2.06	7	30	1.34
4510	Food Beverage and Tobacco	6	329	4.92	4	207	9.22
4520	Personal Care Drug and Grocery Stores	1	266	3.97	1	5	0.21
5010	Construction and Materials	4	135	2.02	14	234	10.45
5020	Industrial Goods and Services	18	1,550	23.15	31	302	13.49
5510	Basic Resources	3	165	2.47	2	14	0.60
5520	Chemicals	1	61	0.91	3	66	2.95
6010	Energy	1	26	0.39	7	95	4.24
6510	Utilities	1	33	0.50	8	103	4.60
Totals		103	6,696	100.00	186	2,243	100.00

Index Characteristics

Attributes	FTSE Italia PIR PMI All	FTSE Italia Mid Cap	FTSE Italia Small Cap	FTSE AIM Italia
Number of constituents	336	60	103	186
Dividend Yield %	3.19	3.37	3.23	1.48
Constituent (Wgt %)				
Average	0.30	1.67	0.97	0.54
Largest	6.85	7.69	4.93	7.86
Median	0.03	1.09	0.59	0.27
Top 10 Holdings (Wgt %)	38.75	44.15	34.70	28.78

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info@ftserussell.com

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email info@ftserussell.com; or
call your regional Client Services Team office:

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