FACTSHEET - Solactive GBS Italy Investable Universe Index NTR
AS OF 07-Apr-2026

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS Italy Investable Universe Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the investable universe covering approximately the largest 99% of the free-float market capitalization in the Italian market. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE

ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	1.28%	39.39%	27.19%	31.42%	-9.72%	22.04%

CHARACTERISTICS

ISIN / WKN	DE000SLOM3G0 / SLOM3G	Base Value / Base Date	1306.23 Points / 08.05.2006
Bloomberg / Reuters	/.SITIUCN	Last Price	2776.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	74		

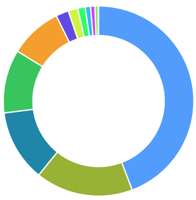
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.20%	-0.18%	7.47%	38.08%	1.28%	112.57%
Performance (p.a.)						3.86%
Volatility (p.a.)	20.12%	18.58%	15.74%	14.52%	18.08%	20.81%
High	2795.16	2912.19	2912.19	2912.19	2912.19	2912.19
Low	2627.09	2627.09	2522.10	2068.76	2627.09	485.50
Sharpe Ratio*	1.41	-0.14	0.88	2.53	0.16	0.09
Max. Drawdown	-5.36%	-9.79%	-9.79%	-9.79%	-9.79%	-68.58%
VaR 95 \ 99				-24.8% \ -36.6%		-33.0% \ -63.1%
CVaR 95 \ 99				-32.6% \ -51.1%		-52.9% \ -89.3%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

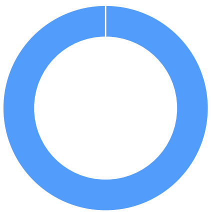
COMPOSITION BY SECTORS

- Finance 44.3%
- Utilities 16.5%
- Energy 12.2%
- Industrials 10.8%
- Consumer Cyclicals 8.9%
- Telecommunications 2.2%
- Healthcare 1.6%
- Consumer Services 1.3%
- Consumer Non-Cyclicals 0.9%
- Non-Energy Materials 0.7%
- Technology 0.6%
- Business Services 0.1%



COMPOSITION BY COUNTRIES

- Italy 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
UNICREDIT SPA	UCG IM Equity	IT	EUR	13.70%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	11.96%
ENEL SPA	ENEL IM Equity	IT	EUR	11.74%
ENI SPA	ENI IM Equity	IT	EUR	8.00%
FERRARI NV	RACE IM Equity	IT	EUR	5.42%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	4.96%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	4.62%
LEONARDO SPA	LDO IM Equity	IT	EUR	3.59%
BPER BANCA	BPE IM Equity	IT	EUR	2.53%
TERNA SPA	TRN IM Equity	IT	EUR	2.20%

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