

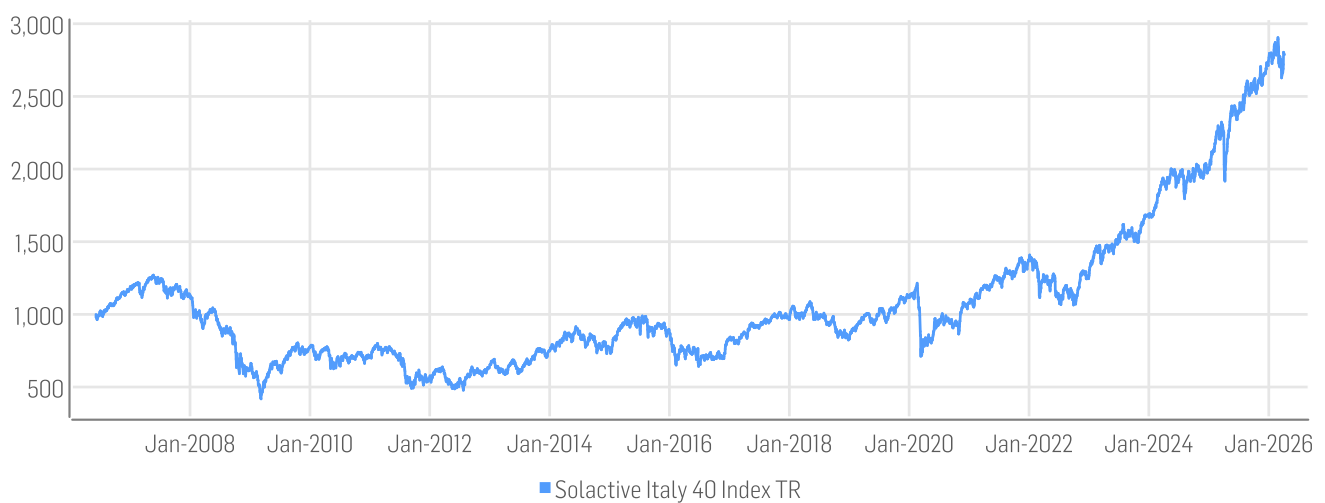
# FACTSHEET - AS OF 07-Apr-2026

## Solactive Italy 40 Index TR

### DESCRIPTION

The Solactive Italy 40 Index TR intends to track the performance of the largest 40 companies from the Italian stock market. Constituents are selected and weighted based on free-float market capitalization. The index is calculated as a total return index in EUR and reconstituted quarterly.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLQMDL	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .IT40T	Last Price	2787.49
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.06.2006
Index Members	40		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.83%	0.22%	8.00%	39.84%	1.63%	178.75%
Performance (p.a.)						5.30%
Volatility (p.a.)	21.56%	19.21%	16.56%	15.25%	18.96%	23.83%
High	2804.15	2905.23	2905.23	2905.23	2905.23	2905.23
Low	2627.02	2627.02	2518.99	2050.39	2627.02	418.21
Sharpe Ratio*	1.79	-0.05	0.90	2.53	0.23	0.14
Max. Drawdown	-5.30%	-9.58%	-9.58%	-9.58%	-9.58%	-67.08%
VaR 95 \ 99				-25.9% \ -37.2%		-37.8% \ -70.6%
CVaR 95 \ 99				-33.9% \ -51.8%		-58.4% \ -97.1%

\* 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).

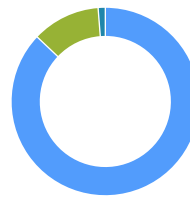
## COMPOSITION BY CURRENCIES

- EUR 100.0%



## COMPOSITION BY COUNTRIES

- IT 87.1%
- NL 11.7%
- LU 1.2%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
UNICREDIT SPA	UCG IM Equity	IT	EUR	13.83%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	12.08%
ENEL SPA	ENEL IM Equity	IT	EUR	11.86%
ENI SPA	ENI IM Equity	IT	EUR	8.08%
FERRARI NV	RACE IM Equity	NL	EUR	5.48%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	5.01%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	4.67%
LEONARDO SPA	LDO IM Equity	IT	EUR	3.62%
STMICROELECTRONICS NV	STMMI IM Equity	NL	EUR	3.12%
BPER BANCA	BPE IM Equity	IT	EUR	2.56%

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