

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Italy 40 USD Index

### DESCRIPTION

The Solactive Italy 40 USD Index 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 price return index in USD and reconstituted quarterly.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOMDM	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/.IT40U	Last Price	1173.16
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.06.2006
Index Members	40		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.68%	-1.19%	6.28%	36.00%	-0.39%	17.32%
Performance (p.a.)						0.81%
Volatility (p.a.)	25.53%	23.25%	19.46%	17.28%	22.81%	27.28%
High	1185.32	1247.77	1247.77	1247.77	1247.77	1307.77
Low	1104.03	1104.03	1084.58	889.57	1104.03	345.55
Sharpe Ratio*	1.34	-0.36	0.49	1.91	-0.22	-0.10
Max. Drawdown	-6.13%	-11.52%	-11.52%	-11.52%	-11.52%	-73.58%
VaR 95 \ 99				-27.9% \ -37.1%		-41.9% \ -83.3%
CVaR 95 \ 99				-37.3% \ -62.7%		-67.7% \ -111.3%

\* 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).

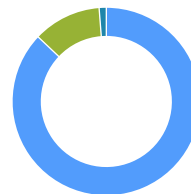
## COMPOSITION BY CURRENCIES

- 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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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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