

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Italy 40 Capped Index

### DESCRIPTION

The Solactive Italy 40 Capped 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 subject to a 15% security capping. The index is calculated as a price return index in EUR and reconstituted quarterly.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |              |                        |   |
|---------------------|--------------|------------------------|---|
| ISIN / WKN          | SLQMDT       | Base Value / Base Date | 1000 Points / 07.06.2006                    |
| Bloomberg / Reuters | / .IT40KP    | Last Price             | 1321.94                                     |
| 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      | EUR          | History                | Available daily back to 07.06.2006          |
| Index Members       | 40           |                        |   |

## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 2.86%   | -0.05%  | 6.51%   | 33.51%          | 1.36%   | 32.19%          |
| Performance (p.a.) |         |         |         |                 |         | 1.42%           |
| Volatility (p.a.)  | 21.26%  | 19.18%  | 16.57%  | 15.33%          | 18.94%  | 23.94%          |
| High               | 1329.37 | 1377.02 | 1377.02 | 1377.02         | 1377.02 | 1377.02         |
| Low                | 1246.82 | 1246.82 | 1211.32 | 1018.52         | 1246.82 | 357.92          |
| Sharpe Ratio*      | 1.84    | -0.11   | 0.71    | 2.10            | 0.17    | -0.02           |
| Max. Drawdown      | -5.17%  | -9.46%  | -9.46%  | -9.46%          | -9.46%  | -71.15%         |
| VaR 95 \ 99        |         |         |         | -25.9% \ -37.1% |         | -38.7% \ -72.1% |
| CVaR 95 \ 99       |         |         |         | -33.8% \ -51.8% |         | -59.0% \ -96.9% |

\* 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).

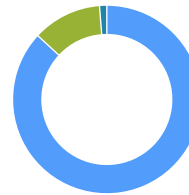
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• IT 86.9%  
• NL 11.9%  
• LU 1.2%



## TOP COMPONENTS AS OF 07-Apr-2026

| Company                    | Ticker          | Country | Currency | Index Weight (%) |
|----------------------------|-----------------|---------|----------|------------------|
| UNICREDIT SPA              | UCG IM Equity   | IT      | EUR      | 12.57%           |
| INTESA SANPAOLO SPA        | ISP IM Equity   | IT      | EUR      | 12.26%           |
| ENEL SPA                   | ENEL IM Equity  | IT      | EUR      | 12.03%           |
| ENI SPA                    | ENI IM Equity   | IT      | EUR      | 8.20%            |
| FERRARI NV                 | RACE IM Equity  | NL      | EUR      | 5.56%            |
| ASSICURAZIONI GENERALI SPA | G IM Equity     | IT      | EUR      | 5.09%            |
| PRYSMIAN SPA               | PRY IM Equity   | IT      | EUR      | 4.74%            |
| LEONARDO SPA               | LDO IM Equity   | IT      | EUR      | 3.68%            |
| STMICROELECTRONICS NV      | STMMI IM Equity | NL      | EUR      | 3.16%            |
| BPER BANCA                 | BPE IM Equity   | IT      | EUR      | 2.60%            |

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