

FACTSHEET - Solactive GBS Italy Large & Mid Cap Index NTR

AS OF 07-Apr-2026



DESCRIPTION

The Solactive GBS Italy Large & Mid Cap 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 large and mid cap segment covering approximately the largest 85% 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	2.06%	39.94%	26.99%	32.17%	-9.10%	19.86%

CHARACTERISTICS

ISIN / WKN	DE000SLA4L97 / SLA4L9	Base Value / Base Date	1351.8 Points / 08.05.2006
Bloomberg / Reuters	/ .SITLMCN	Last Price	2767.77
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	26		

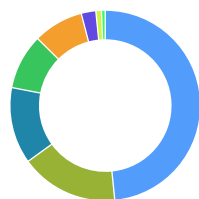
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.62%	0.84%	8.53%	38.75%	2.06%	104.75%
Performance (p.a.)						3.66%
Volatility (p.a.)	20.47%	19.11%	16.32%	14.95%	18.60%	23.26%
High	2786.78	2895.98	2895.98	2895.98	2895.98	2895.98
Low	2618.86	2618.86	2493.11	2051.34	2618.86	512.15
Sharpe Ratio*	1.71	0.08	0.99	2.51	0.32	0.07
Max. Drawdown	-5.18%	-9.57%	-9.57%	-9.57%	-9.57%	-67.87%
VaR 95 \ 99				-26.6% \ -36.7%		-36.8% \ -69.6%
CVaR 95 \ 99				-34.2% \ -51.9%		-57.5% \ -96.4%

* 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).

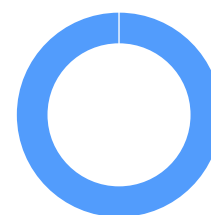
COMPOSITION BY SECTORS

- Finance 48.4%
- Utilities 16.6%
- Energy 13.0%
- Industrials 9.4%
- Consumer Cyclicals 8.5%
- Telecommunications 2.5%
- Healthcare 1.0%
- Consumer Non-Cyclical 0.6%



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	15.66%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	13.68%
ENEL SPA	ENEL IM Equity	IT	EUR	13.42%
ENI SPA	ENI IM Equity	IT	EUR	9.14%
FERRARI NV	RACE IM Equity	IT	EUR	6.20%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	5.67%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	5.29%
LEONARDO SPA	LDO IM Equity	IT	EUR	4.10%
BPER BANCA	BPE IM Equity	IT	EUR	2.90%
TERNA SPA	TRN IM Equity	IT	EUR	2.52%

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