

XINT M G-DM HL Italy P EUR Index

EUR

The XINT M G-DM HL Italy P EUR Index covers the highly liquid and liquid segment of the Italian equity market. The index membership comprises the 25 largest companies by freefloat adjusted market value and represents approximately 85% of the Italian market.

INDEX PERFORMANCE - PRICE RETURN EUR

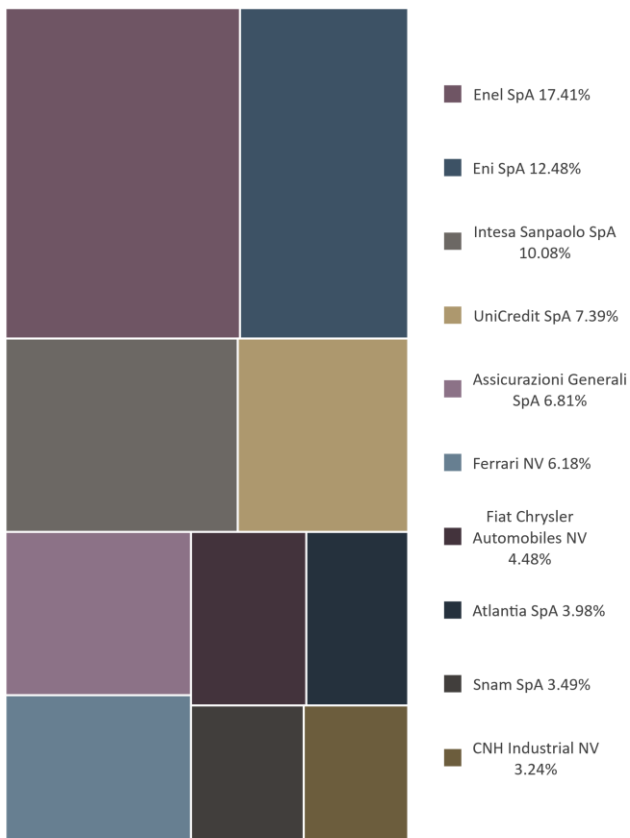


Index Return %	annualised	Standard Deviation %	annualised	Maximum Drawdown	
3M	-5.64	3M	15.36	From	7 May 2018
6M	16.47	6M	13.59	To	27 Dec 2018
1Y	-3.75	1Y	16.30	Return	-26.78%

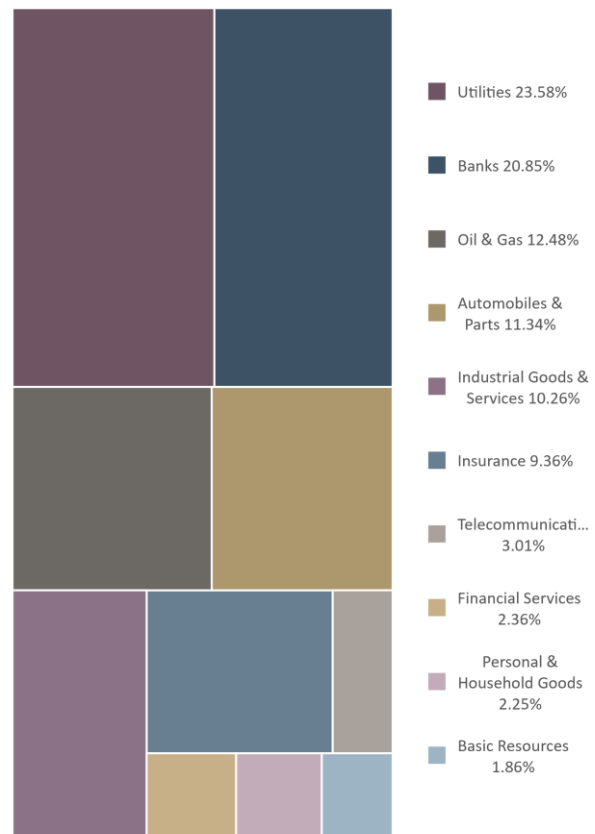
TOP 10 Largest Constituents

	FFMV million	Weight	Industry Sector
Enel SpA 17.41%	50,419	17.41%	Utilities
Eni SpA 12.48%	36,134	12.48%	Oil & Gas
Intesa Sanpaolo SpA 10.08%	29,172	10.08%	Banks
UniCredit SpA 7.39%	21,388	7.39%	Banks
Assicurazioni Generali SpA 6.81%	19,726	6.81%	Insurance
Ferrari NV 6.18%	17,886	6.18%	Automobiles & Parts
Fiat Chrysler Automobiles NV 4.48%	12,976	4.48%	Automobiles & Parts
Atlantia SpA 3.98%	11,525	3.98%	Industrial Goods & Services
Snam SpA 3.49%	10,101	3.49%	Utilities
CNH Industrial NV 3.24%	9,369	3.24%	Industrial Goods & Services
Total	218,694	75.54%	

Top 10 by Free float-adjusted Market Capitalisation



Sector Allocation



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