

MIB® ESG Index

Objective

The MIB® ESG Index family is designed to reflect the performance of the top 40 companies demonstrating strong Environmental, Social and Governance practices amongst the top 60 liquid Italian companies. The MIB® ESG index includes most common ESG investment approaches adopted by institutional and private investors such as norm-based exclusion filters applied in accordance with the UN Global Compact Principles or involvement in coal, controversial weapons and tobacco. The index ambitions are to progressively integrate upcoming EU Taxonomy evolutions and Science Based Targets (SBT) developments. The index serves as an underlying for structured products, funds and exchange traded funds.

Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

June 30, 2022

Market Capitalization	EUR Bil
Full	440.75
Free float	302.53

Components (full)	EUR Bil
Average	10.9
Median	5.6
Largest	53.1
Smallest	0.03

Component Weights	(%)
Largest	10.22
Smallest	0.005
Top ten	68.80

Performance	(%)
QTD	-15.20%
YTD	-22.22%
2021	29.33%
2020	-5.60%
2019	27.35%

Annualized	(%)
2 Year	8.57%
3 Years	1.64%
5 Years	0.57%
Since Base Date 31-12-2009	-0.31%

Fundamentals	
P/E Incl. Neg LTM	13.34
P/E Incl. Neg FY1	13.16
P/E excl. Neg LTM	13.58
P/E excl. Neg FY1	13.16
Price/Book	1.73
Price/Sales	1.63
Price/Cash Flow	17.05
Dividend Yield (%)	4.69

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	-

Performance of other versions

MIB ESG NR	
QTD	-13.18%
YTD	-20.15%
2021	32.43%
2020	-4.12%
2019	31.13%

MIB ESG GR	
QTD	-12.56%
YTD	-19.51%
2021	33.50%
2020	-3.61%
2019	32.41%

MIB ESG Decrement 3.75%	
QTD	-13.99%
YTD	-21.62%
2021	27.59%
2020	-7.66%
2019	26.30%

MIB ESG Decrement 5%	
QTD	-14.26%
YTD	-22.11%
2021	26.01%
2020	-8.81%
2019	24.73%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalization.
Component Number	40
Review of composition	Full annual review in June after the close of the third Friday. Quarterly review after the close of the third Friday of September, December and March.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	MIB ESG Index family was introduced on 18 October 2021
Isin code / Base Value / Base Date	MIB ESG Index (FR0014005WN0), 1000 as of 31 December 2009
	MIB ESG NR Index (FR0014005WL4), 1000 as of 31 December 2009
	MIB ESG GR Index (FR0014005WM2), 1000 as of 31 December 2009
	MIB ESG Decrement 3.75% Index (FRESG0000041), 1000 as of 31 December 2009
	MIB ESG Decrement 5% Index (FRESG0000058), 1000 as of 31 December 2009

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
INTESA SANPAOLO SPA	ISP	IT	Financials	10.22
ENEL	ENEI	IT	Utilities	9.99
STELLANTIS NV	STLA	IT	Consumer Discretionary	9.09
ENI	ENI	IT	Energy	9.08
UNICREDIT	CRDI	IT	Financials	6.95
STMICROELECTRONICS	STM	IT	Technology	6.72
ASSICURAZ. GENERALI	GASI	IT	Financials	5.51
CNH INDUSTRIAL NV	CNHI	IT	Industrials	3.96
TERNA RETE ELETTRICA	TRN	IT	Utilities	3.70
ATLANTIA	ATL	IT	Industrials	3.57
				68.80

Portfolio Analysis

Top Sectors Breakdown

