

## 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/indices-documents-by-family>.

## Statistics

				September 30, 2024	
<b>Market Capitalization</b>		<b>EUR Bil</b>	<b>Performance</b>	<b>(%)</b>	<b>Fundamentals</b>
Full	589.48	QTD	13.06%	P/E Incl. Neg LTM	12.14
Free float	372.68	YTD	9.81%	P/E Incl. Neg FY1	10.95
		2023	27.88%	P/E excl. Neg LTM	12.27
		2022	-14.35%	P/E excl. Neg FY1	11.12
		2021	29.33%	Price/Book	1.85
<b>Components (full)</b>	<b>EUR Bil</b>	<b>Annualized</b>	<b>(%)</b>	Price/Sales	1.73
Average	14.8	2 Year	27.22%	Price/Cash Flow	4.99
Median	7.4	3 Years	8.90%	Dividend Yield (%)	5.40
Largest	72.9	5 Years	9.18%		
Smallest	0.8	Since Base Date 31-12-2009	2.73%		
<b>Component Weights</b>	<b>(%)</b>				
Largest	10.44				
Smallest	0.11				
Top ten	71.10				

## Performance of other versions

<b>MIB ESG NR</b>		<b>MIB ESG GR</b>	
QTD	1.48%	QTD	1.62%
YTD	13.48%	YTD	14.68%
2023	32.94%	2023	34.57%
2022	-11.16%	2022	-10.13%
2021	32.43%	2021	33.50%

## Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
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 (%)
UNICREDIT	UCG	IT	Financials	10.44
INTESA SANPAOLO	ISP	IT	Financials	10.11
ENEL	EDEL	IT	Utilities	10.04
ENI	ENI	IT	Energy	8.66
GENERALI	G	IT	Financials	7.85
STELLANTIS	STLAM	IT	Consumer Discretionary	7.23
PRYSMIAN	PRY	IT	Industrials	5.31
STMICROELECTRONICS	STMMI	IT	Technology	4.68
MONCLER	MONC	IT	Consumer Discretionary	3.67
TERNA	TRN	IT	Utilities	3.13
				<b>71.10</b>

## Portfolio Analysis

### Top Sectors Breakdown

