

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

March 31, 2022

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		516.12	Q1 2022		-8.28%	P/E Incl. Neg LTM	17.53
Free float		356.29	YTD		-8.28%	P/E Incl. Neg FY1	14.06
			2021		29.33%	P/E excl. Neg LTM	18.34
			2020		-5.60%	P/E excl. Neg FY1	14.07
			2019		27.35%	Price/Book	2.27
						Price/Sales	2.24
						Price/Cash Flow	1.68
						Dividend Yield (%)	4.02
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		12.9	2 Year		24.04%	Sharpe Ratio 1 Year	-
Median		5.7	3 Years		7.48%	Volatility 30 Day	-
Largest		61.7	5 Years		3.90%		
Smallest		0.6	Since Base Date 31-12-2009		1.03%		
Component Weights		(%)					
Largest		10.17					
Smallest		0.09					
Top ten		69.60					

Performance of other versions

MIB ESG NR		MIB ESG GR		MIB ESG Decrement 3.75%	
Q1 2022	-8.03%	Q1 2022	-7.94%	Q1 2022	-8.88%
YTD	-8.03%	YTD	-7.94%	YTD	-8.88%
2021	32.43%	2021	33.50%	2021	27.59%
2020	-4.12%	2020	-3.61%	2020	-7.66%
2019	31.13%	2019	32.41%	2019	26.30%
MIB ESG Decrement 5%					
Q1 2022	-9.16%				
YTD	-9.16%				
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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MIB® ESG Index

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ENEL	ENEI	IT	Utilities	10.17
ENI	ENI	IT	Energy	9.92
INTESA SANPAOLO SPA	ISP	IT	Financials	9.46
STELLANTIS NV	STLA	IT	Consumer Discretionary	8.91
STMICROELECTRONICS	STM	IT	Technology	7.47
UNICREDIT	CRDI	IT	Financials	6.49
ASSICURAZ. GENERALI	GASI	IT	Financials	6.31
CNH INDUSTRIAL NV	CNHI	IT	Industrials	4.35
MONCLER	MONC	IT	Consumer Discretionary	3.28
TERNA RETE ELETTRICA	TRN	IT	Utilities	3.24
				69.60

Portfolio Analysis

Top Sectors Breakdown

