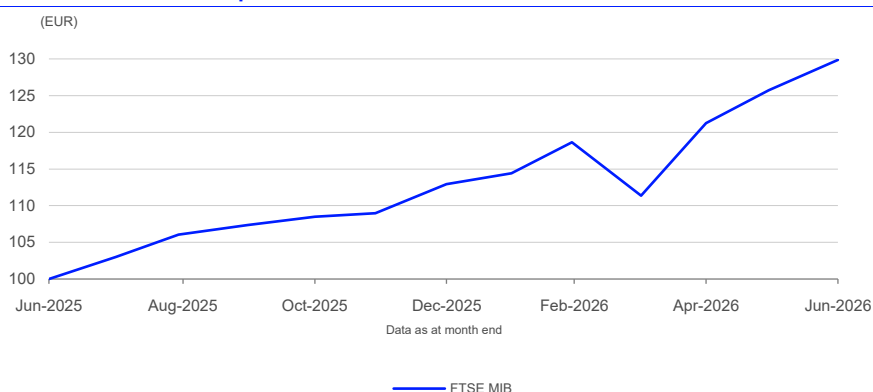


FTSE MIB Index

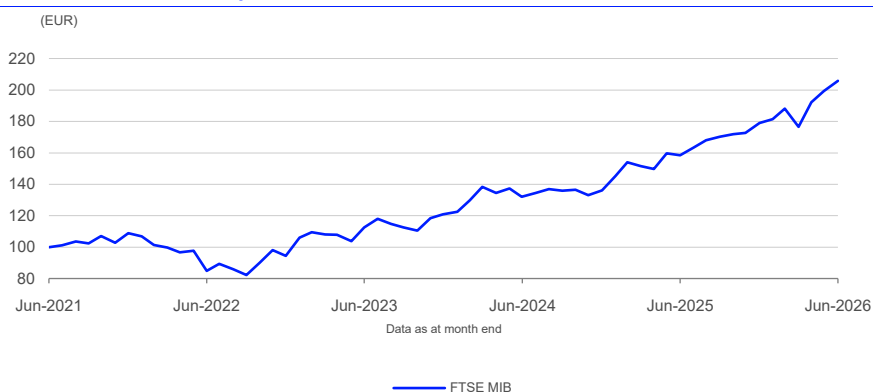
Data as at: 30 June 2026

The FTSE MIB Index is the primary benchmark index for the Italian equity market and represents the large cap component of the FTSE Italia All-Share Index. Capturing approximately 80% of the domestic market capitalisation, the FTSE MIB Index measures the performance of the 40 most liquid and capitalised Italian shares and seeks to replicate the broad sector weights of the Italian stock market.

1-Year Performance - Capital Return



5-Year Performance - Capital Return



Performance and Volatility - Capital Return

| Index (EUR) | Return % | | | | | Return pa %* | | Volatility %** | | | |
|-------------|----------|------|------|------|------|--------------|------|----------------|------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE MIB | 16.6 | 15.0 | 15.0 | 29.9 | 83.1 | 105.9 | 22.3 | 15.5 | 15.7 | 17.5 | 15.7 |

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Capital Return

| Index % (EUR) | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
|---------------|-------|------|-------|------|------|------|-------|------|------|------|
| FTSE MIB | -10.2 | 13.6 | -16.1 | 28.3 | -5.4 | 23.0 | -13.3 | 28.0 | 12.6 | 31.5 |

FEATURES

Coverage

The FTSE MIB Index consists of the 40 most liquid and capitalised stocks listed on Borsa Italiana (Bit) MTA and MIV markets, based on published ground rules with constituent list overseen by the FTSE Italia Index Series Technical Committee.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the indexes.

Capping

Constituents are capped at 15% to avoid over-concentration.

Liquidity

Stocks are screened to ensure that the index is tradable. Foreign shares are eligible for inclusion, although secondary lines are excluded.

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time intra-second and end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Capital Return

| Index (EUR) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|-------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE MIB | 1.9 | 1.3 | 1.0 | 0.7 | -9.7 | -17.6 | -27.7 | -41.5 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
 Drawdown - based on daily data

Top 10 Constituents

| Constituent | ICB Sector | Net MCap (EURm) | Wgt % |
|--------------------------|-------------------------------------|-----------------|--------------|
| Unicredit | Banks | 116,963 | 15.95 |
| Intesa Sanpaolo | Banks | 91,195 | 12.44 |
| Enel | Electricity | 75,643 | 10.32 |
| Prismian | Electronic and Electrical Equipment | 41,872 | 5.71 |
| STMicroelectronics | Technology Hardware and Equipment | 41,159 | 5.61 |
| Generali | Non-life Insurance | 40,614 | 5.54 |
| Eni | Oil Gas and Coal | 37,947 | 5.18 |
| Ferrari NV | Automobiles and Parts | 37,864 | 5.16 |
| Banco BPM | Banks | 22,199 | 3.03 |
| Banca Monte Paschi Siena | Banks | 21,273 | 2.90 |
| Totals | | 526,729 | 71.84 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (EURm) | Wgt % |
|---------------|--------------------------------|-------------|-----------------|---------------|
| 1010 | Technology | 1 | 41,159 | 5.61 |
| 1510 | Telecommunications | 2 | 15,379 | 2.10 |
| 2010 | Health Care | 3 | 8,125 | 1.11 |
| 3010 | Banks | 7 | 288,105 | 39.30 |
| 3020 | Financial Services | 3 | 21,656 | 2.95 |
| 3030 | Insurance | 2 | 49,745 | 6.79 |
| 4010 | Automobiles and Parts | 2 | 48,813 | 6.66 |
| 4020 | Consumer Products and Services | 2 | 14,038 | 1.91 |
| 4050 | Travel and Leisure | 1 | 5,716 | 0.78 |
| 4510 | Food Beverage and Tobacco | 1 | 3,212 | 0.44 |
| 5010 | Construction and Materials | 1 | 3,556 | 0.49 |
| 5020 | Industrial Goods and Services | 6 | 67,091 | 9.15 |
| 6010 | Energy | 4 | 64,291 | 8.77 |
| 6510 | Utilities | 5 | 102,271 | 13.95 |
| Totals | | 40 | 733,158 | 100.00 |

Index Characteristics

| Attributes | FTSE MIB |
|-----------------------------------|----------|
| Number of constituents | 40 |
| Net MCap (EURm) | 733,158 |
| Dividend Yield % | 3.84 |
| Constituent Sizes (Net MCap EURm) | |
| Average | 18,329 |
| Largest | 116,963 |
| Smallest | 908 |
| Median | 8,399 |
| Weight of Largest Constituent (%) | 15.95 |
| Top 10 Holdings (% Index MCap) | 71.84 |

INFORMATION

Index Universe

All stocks listed on Bit's MTA and MIV markets

Index Launch

Q2 2009

Base Date

31 December 1997

Base Value

24,401.54

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

End-of-day and real-time indices available

End-of-Day Distribution

Via FTP and email

Currency

EUR

Review Dates

Quarterly in March, June, September and December

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call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659