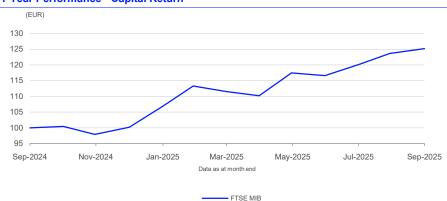


Data as at: 30 September 2025

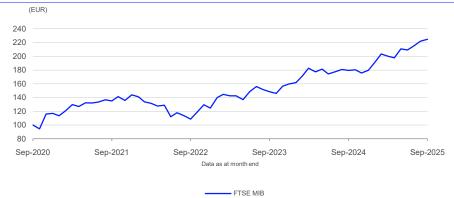
# FTSE MIB Index

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	7.4	12.3	25.0	25.2	106.9	124.7	27.4	17.6	18.2	18.6	18.1

## Year-on-Year Performance - Capital Return

Index % (EUR)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE MIB	12.7	-10.2	13.6	-16.1	28.3	-5.4	23.0	-13.3	28.0	12.6

## **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.

<sup>\*</sup> 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

# Return/Risk Ratio and Drawdown - Capital Return

Index (EUR)	Return/Risk Ratio			Drawdown (%)				
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE MIB	1.4	1.4	1.0	0.4	-17.6	-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 %
Intesa Sanpaolo	Banks	87,931	14.49
Unicredit	Banks	87,649	14.44
Enel	Electricity	62,554	10.31
Ferrari NV	Automobiles and Parts	49,014	8.08
Generali	Non-life Insurance	32,316	5.32
Eni	Oil Gas and Coal	28,923	4.77
Prysmian	Electronic and Electrical Equipment	24,080	3.97
Leonardo	Aerospace and Defense	21,706	3.58
Banco BPM	Banks	18,691	3.08
Stellantis NV	Automobiles and Parts	16,869	2.78
Totals		429,732	70.81

## **ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	1	15,462	2.55
1510	Telecommunications	2	8,106	1.34
2010	Health Care	3	8,925	1.47
3010	Banks	7	231,696	38.18
3020	Financial Services	4	21,652	3.57
3030	Insurance	2	39,186	6.46
4010	Automobiles and Parts	2	65,883	10.86
4020	Consumer Products and Services	2	14,329	2.36
4050	Travel and Leisure	1	5,767	0.95
4510	Food Beverage and Tobacco	1	3,003	0.49
5010	Construction and Materials	1	4,106	0.68
5020	Industrial Goods and Services	5	55,007	9.06
6010	Energy	4	47,896	7.89
6510	Utilities	5	85,886	14.15
Totals		40	606,905	100.00

# **Index Characteristics**

Attributes	FTSE MIB
Number of constituents	40
Net MCap (EURm)	606,905
Dividend Yield %	4.01
Constituent Sizes (Net MCap EURm)	
Average	15,173
Largest	87,931
Smallest	1,153
Median	5,679
Weight of Largest Constituent (%)	14.49
Top 10 Holdings (% Index MCap)	70.81

# **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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