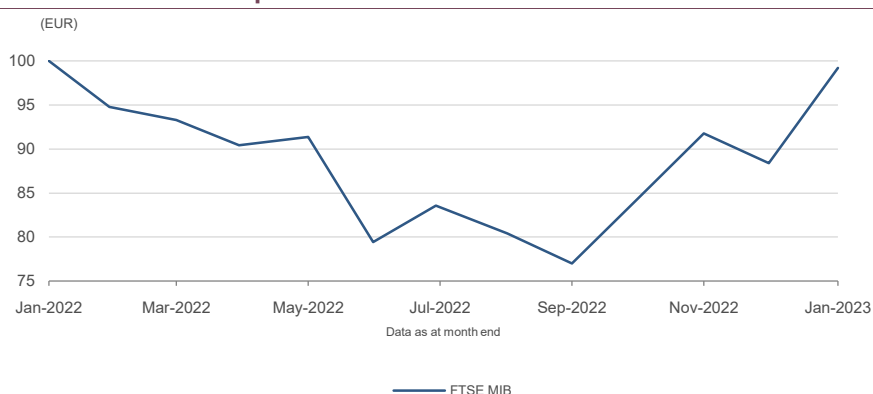


# FTSE MIB Index

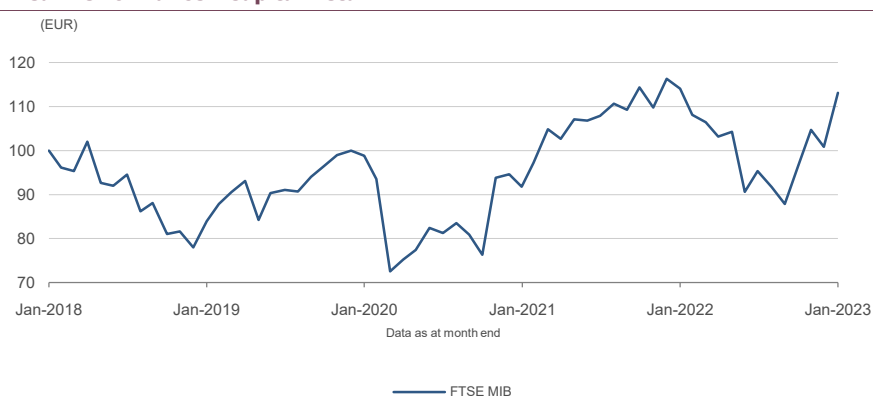
Data as at: 31 January 2023

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	17.4	18.7	12.2	-0.8	14.5	13.2	4.6	2.5	24.4	26.8	23.1

\* 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)	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
FTSE MIB	16.6	0.2	12.7	-10.2	13.6	-16.1	28.3	-5.4	23.0	-13.3

## 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	0.0	0.1	0.1	0.2	-25.7	-41.5	-41.5	-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 %
Enel	Electricity	41,860	10.28
Intesa Sanpaolo	Banks	39,031	9.59
Unicredit	Banks	33,979	8.35
Eni	Oil Gas and Coal	31,644	7.77
Stellantis NV	Automobiles and Parts	29,094	7.15
STMicroelectronics	Technology Hardware and Equipment	28,098	6.90
Ferrari NV	Automobiles and Parts	27,533	6.76
Generali	Non-life Insurance	24,243	5.96
Cnh Industrial	Industrial Engineering	15,930	3.91
Moncler	Personal Goods	11,636	2.86
<b>Totals</b>		<b>283,050</b>	<b>69.54</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	1	28,098	6.90
1510	Telecommunications	2	6,361	1.56
2010	Health Care	3	9,769	2.40
3010	Banks	6	93,224	22.90
3020	Financial Services	3	10,816	2.66
3030	Insurance	3	30,767	7.56
4010	Automobiles and Parts	3	58,869	14.46
4020	Consumer Products and Services	1	11,636	2.86
4510	Food Beverage and Tobacco	1	4,886	1.20
5010	Construction and Materials	1	1,774	0.44
5020	Industrial Goods and Services	6	39,316	9.66
6010	Energy	4	51,110	12.56
6510	Utilities	6	60,398	14.84
<b>Totals</b>		<b>40</b>	<b>407,025</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE MIB
Number of constituents	40
Net MCap (EURm)	407,025
Dividend Yield %	4.14
Constituent Sizes (Net MCap EURm)	
Average	10,176
Largest	41,860
Smallest	1,473
Median	4,178
Weight of Largest Constituent (%)	10.28
Top 10 Holdings (% Index MCap)	69.54

## 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

© 2022 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) The Yield Book Inc ("YB") and (7) Beyond Ratings S. A. S. ("BR"). All rights reserved. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance. No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion. Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index. No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 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 8823 3521