

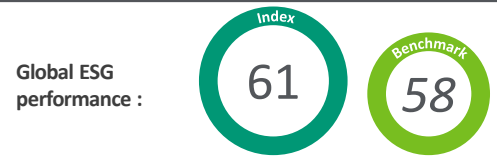
MIB 40 ESG

Evaluation: September 2021

Administrator : Euronext Paris

Launch of the index: 18/10/2021

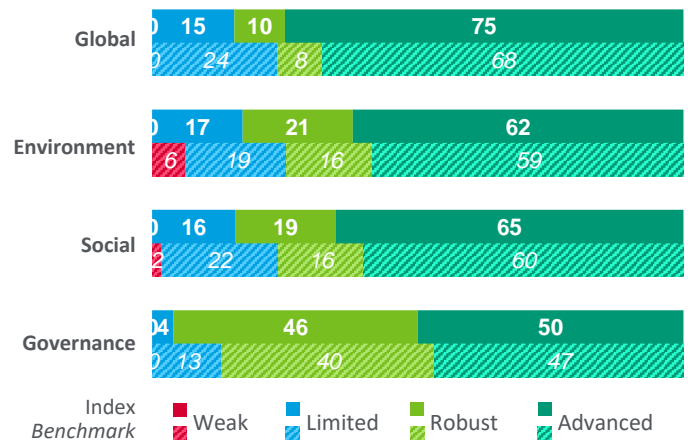
	MIB 40 ESG	60 MDTV
Coverage by components weights	100%	99%
Coverage by issuer	40/40	56/60



Weighted average ESG ratings

	Average	Min	Max	
Global	MIB 40 ESG	61	39	76
	60 MDTV	58	21	76
Environment		61	34	76
		58	11	76
Social		61	33	79
		59	18	79
Governance		61	45	81
		60	30	81

Performance distribution by weighting



Focus on best performers

	WEIGHT	ESG GLOBAL SCORE	ENVIRONMENT SCORE	SOCIAL SCORE	GOVERNANCE SCORE
ENEL	10,00%	76	72	79	75
POSTE ITALIANE	1,45%	76	68	76	81
TERNA	2,51%	69	69	68	70
TELECOM ITALIA	0,97%	68	72	68	65
PIRELLI & C	0,63%	66	74	64	61
STELLANTIS	9,60%	65	64	70	58
ENI	7,54%	65	59	67	72
CNH INDUSTRIAL	3,84%	64	66	67	60
STMICROELECTRONICS	6,87%	64	59	69	62
SNAM	2,69%	64	76	57	70

Environmental indicators

	Index	Benchmark
Weighted average carbon footprint (scope 1 & 2)	8 443 562,55 (t eq. CO2)	9 604 561,94 (t eq. CO2)
Weighted average carbon intensity (carbon footprint normalised by revenues)	207,89	247,90
Weighted average green to brown ratio	0,81	1,09

Governance indicators

	Index	Benchmark
Percentage of companies having at least 50% of independent members on the board	84,19%	84,61%
Percentage of companies having at least 40% of women on board	28,07%	27,75%

The share of independent members on the Board indicated the number of members of the Board of Directors who are considered independent (excluding employee representatives) / Total number of Board members (excluding employee representatives).

The percentage of women on board indicates the total number of women on the Board of Directors (excluding employee representatives) / Total number of shareholder elected members (i.e. excluding employee representatives).

Social and Human Rights indicators

	Index	Benchmark
Weighted average absenteeism rate	3,51%	3,70%
Percentage of companies facing at least one critical severity controversy on Human Rights in the last two years	0%	0,09%

The absenteeism rate is the number of actual days not worked due to incapacity for all workers, out of all days scheduled to be worked.

To assess the severity of a controversy, Vigeo Eiris analyses its impact on stakeholders and the company using the framework defined by the Office of the High Commissioner of the United Nations Human Rights (analysis of the scale, scope and irremediable character of the impact). According to Vigeo Eiris, the Severity of a controversy is thus considered critical when related to a fundamental issue, with high adverse and large scale impact on the company's and stakeholders' interests.