

FTSEurofirst Index Series

Data as at: 29 November 2024

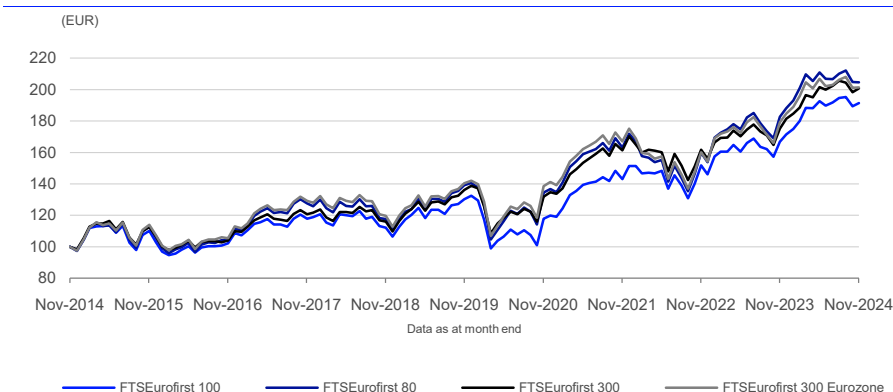
The FTSEurofirst Index Series, created by FTSE Russell and Euronext, provides a comprehensive range of liquid, transparent and tradable pan-European and Eurozone indexes which track equity performance across the region. The FTSEurofirst Index Series includes:

FTSEurofirst 80 Index – the 60 largest companies ranked by market capitalisation in the FTSE Eurozone Index and 20 additional companies selected for their size and from the most underweighted Industries relative to the FTSE Eurozone Index.

FTSEurofirst 100 Index - the 60 largest companies from European Monetary Union countries plus UK ranked by market capitalisation in the FTSE Developed Europe Index and 40 additional selected for their size and from the most underweighted Industries relative to the FTSE Developed Europe Index.

FTSEurofirst 300 Index and sub-indexes - the 300 largest companies ranked by market capitalisation in the FTSE Developed Europe Index.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSEurofirst 100	-1.7	-0.7	11.5	14.7	33.8	46.9	10.2	8.0	10.8	12.6	16.7
FTSEurofirst 80	-2.6	-3.0	8.7	12.0	25.4	47.2	7.8	8.0	12.4	14.4	18.6
FTSEurofirst 300	-2.3	-0.4	10.7	14.7	24.4	47.6	7.6	8.1	10.1	12.2	15.2
FTSEurofirst 300 Eurozone	-2.3	-2.6	9.1	12.3	20.6	43.4	6.4	7.5	11.8	14.1	18.0

* 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

Index Performance Year on Year - Total Return

Index % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSEurofirst 100	5.5	4.8	5.7	9.4	-10.4	24.5	-9.6	26.2	-3.4	17.4
FTSEurofirst 80	5.4	8.7	5.7	12.5	-11.9	26.9	-2.8	25.8	-10.6	22.5
FTSEurofirst 300	7.4	8.5	3.1	10.7	-9.9	26.5	-2.9	26.4	-8.4	16.3
FTSEurofirst 300 Eurozone	5.3	10.0	5.3	13.2	-11.9	26.0	-0.5	24.0	-11.9	19.7

FEATURES

Coverage

A comprehensive range of liquid, transparent and tradable pan-European and Eurozone indexes which track equity performance across the region as a whole and across 18 industry sectors.

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the indexes are tradable.

Transparency

The indexes use a transparent, methodologies-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, both real time 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 - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSEurofirst 100	1.4	0.7	0.5	0.4	-7.9	-16.2	-37.5	-37.5
FTSEurofirst 80	1.0	0.4	0.4	0.4	-9.6	-23.9	-38.3	-38.3
FTSEurofirst 300	1.5	0.5	0.5	0.5	-7.0	-18.5	-34.9	-34.9
FTSEurofirst 300 Eurozone	1.0	0.4	0.4	0.5	-9.3	-24.2	-38.0	-38.0

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

Top 5 Constituents - FTSEurofirst 100 Index

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
ASML Holding	Netherlands	Technology Hardware and Equipment	258,971	4.62
SAP	Germany	Software and Computer Services	246,584	4.40
Shell	UK	Oil Gas and Coal	191,725	3.42
AstraZeneca	UK	Pharmaceuticals and Biotechnology	191,299	3.41
HSBC Hldgs	UK	Banks	163,285	2.91
Totals			1,051,864	18.76

Top 5 Constituents - FTSEurofirst 80 Index

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
ASML Holding	Netherlands	Technology Hardware and Equipment	258,971	6.59
SAP	Germany	Software and Computer Services	246,584	6.27
LVMH	France	Personal Goods	145,824	3.71
Siemens AG	Germany	General Industrials	135,986	3.46
Schneider Electric	France	Electronic and Electrical Equipment	129,656	3.30
Totals			917,021	23.34

ICB Supersector Breakdown

		FTSEurofirst 300			FTSEurofirst 300 Eurozone		
ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	14	768,713	8.07	11	724,003	15.15
1510	Telecommunications	13	274,841	2.88	7	195,457	4.09
2010	Health Care	36	1,566,027	16.44	18	361,059	7.56
3010	Banks	32	944,826	9.92	18	535,463	11.21
3020	Financial Services	16	409,843	4.30	6	75,238	1.57
3030	Insurance	18	554,966	5.82	10	336,719	7.05
3510	Real Estate	3	42,739	0.45	2	30,060	0.63
4010	Automobiles and Parts	11	200,038	2.10	11	200,038	4.19
4020	Consumer Products and Services	13	518,741	5.44	8	374,879	7.85
4030	Media	7	192,422	2.02	4	84,289	1.76
4040	Retailers	3	77,000	0.81	1	54,763	1.15
4050	Travel and Leisure	5	94,169	0.99	1	6,870	0.14
4510	Food Beverage and Tobacco	18	589,439	6.19	9	171,290	3.58
4520	Personal Care Drug and Grocery Stores	8	281,470	2.95	4	55,052	1.15
5010	Construction and Materials	14	366,404	3.85	8	155,631	3.26
5020	Industrial Goods and Services	55	1,317,819	13.83	25	711,575	14.89
5510	Basic Resources	9	208,987	2.19	3	30,226	0.63
5520	Chemicals	9	210,677	2.21	7	172,793	3.62
6010	Energy	15	537,131	5.64	9	222,765	4.66
6510	Utilities	17	371,633	3.90	14	280,096	5.86
Totals		316	9,527,886	100.00	176	4,778,267	100.00

INFORMATION

Index Universe

FTSE Developed Europe Index

Base Date

FTSEurofirst 80 & 100: 31 December 2002

FTSEurofirst 300 & FTSEurofirst 300

Eurozone: 25 July 1997

FTSEurofirst 300 Supersectors: 18 June 2004

Base Value

FTSEurofirst 80 & 100: 3000

FTSEurofirst 300: 1000

FTSEurofirst 300 Eurozone: 1331.33

FTSEurofirst 300 Supersectors: 300

Investability Screen

Free-float adjusted and liquidity screened

Capping Methodology

Capped versions of some indexes available

Index Calculation

Real-time and end-of-day indexes available

End-of-Day Distribution

Via FTP and email

Currency

EUR, GBP, USD, JPY

Review Dates

FTSEurofirst 100 & FTSEurofirst 80 Index:

Annually in September

FTSEurofirst 300 & FTSEurofirst 300

Eurozone Index: Quarterly in March, June, September & December

History

Available from June 2004

Country/Market Breakdown

Country/Market	FTSEurofirst 300			FTSEurofirst 300 Eurozone		
	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	3	26,621	0.28	3	26,621	0.56
Belgium	6	129,788	1.36	6	129,788	2.72
Denmark	14	483,115	5.07	-	-	-
Finland	9	131,776	1.38	9	131,776	2.76
France	48	1,584,179	16.63	48	1,584,179	33.15
Germany	47	1,366,579	14.34	47	1,366,579	28.60
Ireland	4	42,192	0.44	4	42,192	0.88
Italy	18	398,250	4.18	18	398,250	8.33
Netherlands	21	651,811	6.84	21	651,811	13.64
Norway	6	66,833	0.70	-	-	-
Poland	3	21,874	0.23	-	-	-
Portugal	4	25,346	0.27	4	25,346	0.53
Spain	16	421,724	4.43	16	421,724	8.83
Sweden	31	430,676	4.52	-	-	-
Switzerland	34	1,451,732	15.24	-	-	-
UK	52	2,295,390	24.09	-	-	-
Totals	316	9,527,886	100.00	176	4,778,267	100.00

Index Characteristics

Attributes	FTSEurofirst 100	FTSEurofirst 80	FTSEurofirst 300	FTSEurofirst 300 Eurozone
Number of constituents	100	80	316	176
Net MCap (EURm)	5,605,920	3,929,781	9,527,886	4,778,267
Dividend Yield %	3.41	3.21	3.17	3.22
Constituent Sizes (Net MCap EURm)				
Average	56,059	49,122	30,152	27,149
Largest	258,971	258,971	313,627	258,971
Smallest	9,431	12,732	204	430
Median	41,198	35,216	15,747	14,886
Weight of Largest Constituent (%)	4.62	6.59	3.29	5.42
Top 10 Holdings (% Index MCap)	30.62	36.46	22.22	29.98



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