

# FTSEurofirst Index Series

Data as at: 29 March 2024

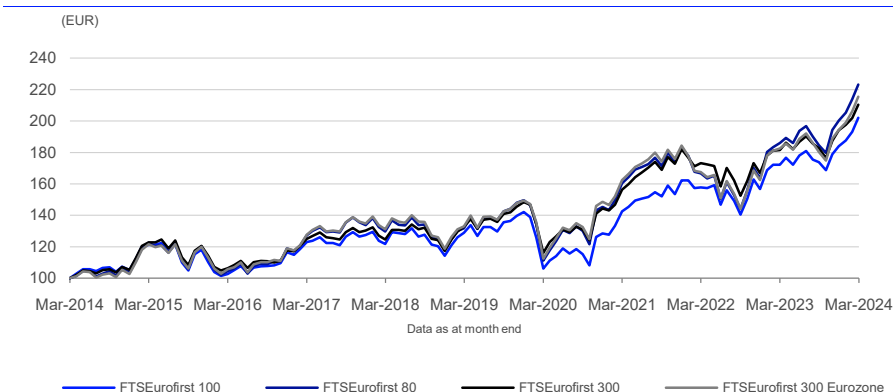
The FTSEurofirst Index Series, created by FTSE Russell and Euronext, provides a comprehensive range of liquid, transparent and tradable pan-European and Eurozone indexes which track equity performance across the region. The FTSEurofirst Index Series includes:

**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	9.8	16.2	9.8	17.3	41.8	56.7	12.4	9.4	10.0	12.4	17.0
FTSEurofirst 80	11.4	20.8	11.4	20.0	39.1	69.3	11.6	11.1	11.1	14.1	19.0
FTSEurofirst 300	8.3	15.0	8.3	15.9	34.5	58.6	10.4	9.7	9.6	12.0	15.5
FTSEurofirst 300 Eurozone	10.8	19.4	10.8	18.0	32.7	61.9	9.9	10.1	10.7	13.9	18.4

\* 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	1.9	1.0	0.6	0.5	-7.6	-16.2	-37.5	-37.5
FTSEurofirst 80	2.0	0.8	0.6	0.5	-9.8	-23.9	-38.3	-38.3
FTSEurofirst 300	1.8	0.9	0.6	0.6	-8.2	-18.5	-34.9	-34.9
FTSEurofirst 300 Eurozone	1.8	0.7	0.6	0.5	-10.2	-24.3	-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	ICB Sector	Net MCap (EURm)	Wgt %
ASML Holding	Netherlands	Technology Hardware and Equipment	351,628	6.17
LVMH	France	Personal Goods	206,120	3.62
Shell	UK	Oil Gas and Coal	199,510	3.50
SAP	Germany	Software and Computer Services	197,840	3.47
AstraZeneca	UK	Pharmaceuticals and Biotechnology	184,523	3.24
Totals			1,139,621	20.00

Top 5 Constituents - FTSEurofirst 80 Index

Constituent	Country	ICB Sector	Net MCap (EURm)	Wgt %
ASML Holding	Netherlands	Technology Hardware and Equipment	351,628	8.45
LVMH	France	Personal Goods	206,120	4.96
SAP	Germany	Software and Computer Services	197,840	4.76
Siemens AG	Germany	General Industrials	131,820	3.17
TotalEnergies SE	France	Oil Gas and Coal	130,779	3.14
Totals			1,018,186	24.48

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	13	836,936	8.75	10	785,815	15.72
1510	Telecommunications	12	226,547	2.37	7	165,014	3.30
2010	Health Care	36	1,543,776	16.13	19	344,908	6.90
3010	Banks	31	893,708	9.34	17	549,029	10.98
3020	Financial Services	15	348,802	3.65	5	63,720	1.27
3030	Insurance	17	513,654	5.37	10	324,520	6.49
3510	Real Estate	2	33,153	0.35	1	19,062	0.38
4010	Automobiles and Parts	12	282,639	2.95	11	280,405	5.61
4020	Consumer Products and Services	14	626,593	6.55	8	481,703	9.63
4030	Media	7	184,217	1.93	4	85,859	1.72
4040	Retailers	3	71,157	0.74	1	48,959	0.98
4050	Travel and Leisure	6	84,225	0.88	2	11,265	0.23
4510	Food Beverage and Tobacco	18	658,524	6.88	9	195,721	3.91
4520	Personal Care Drug and Grocery Stores	9	248,286	2.59	4	53,230	1.06
5010	Construction and Materials	14	352,204	3.68	8	161,513	3.23
5020	Industrial Goods and Services	55	1,278,289	13.36	25	707,199	14.14
5510	Basic Resources	10	219,318	2.29	4	42,685	0.85
5520	Chemicals	9	228,944	2.39	6	186,365	3.73
6010	Energy	15	590,567	6.17	9	231,284	4.63
6510	Utilities	18	346,550	3.62	14	261,436	5.23
Totals		316	9,568,088	100.00	174	4,999,693	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 Breakdown

Country	FTSEurofirst 300			FTSEurofirst 300 Eurozone		
	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	3	23,363	0.24	3	23,363	0.47
Belgium	7	125,433	1.31	7	125,433	2.51
Denmark	14	541,105	5.66	-	-	-
Finland	8	123,008	1.29	8	123,008	2.46
France	46	1,764,807	18.44	46	1,764,807	35.30
Germany	46	1,298,946	13.58	46	1,298,946	25.98
Ireland	4	42,157	0.44	4	42,157	0.84
Italy	19	421,976	4.41	19	421,976	8.44
Netherlands	22	762,947	7.97	22	762,947	15.26
Norway	8	72,221	0.75	-	-	-
Poland	4	29,177	0.30	-	-	-
Portugal	4	26,255	0.27	4	26,255	0.53
Spain	15	410,801	4.29	15	410,801	8.22
Sweden	29	411,932	4.31	-	-	-
Switzerland	33	1,379,866	14.42	-	-	-
UK	54	2,134,093	22.30	-	-	-
Totals	316	9,568,088	100.00	174	4,999,693	100.00

Index Characteristics

Attributes	FTSEurofirst 100	FTSEurofirst 80	FTSEurofirst 300	FTSEurofirst 300 Eurozone
Number of constituents	101	81	316	174
Net MCap (EURm)	5,696,946	4,159,336	9,568,088	4,999,693
Constituent Sizes (Net MCap EURm)				
Average	56,405	51,350	30,279	28,734
Largest	351,628	351,628	365,410	351,628
Smallest	1,941	1,941	265	625
Median	41,546	34,332	15,314	14,325
Weight of Largest Constituent (%)	6.17	8.45	3.82	7.03
Top 10 Holdings (% Index MCap)	31.03	36.99	23.57	30.78



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