

FTSEurofirst Index Series

Data as at: 31 January 2020

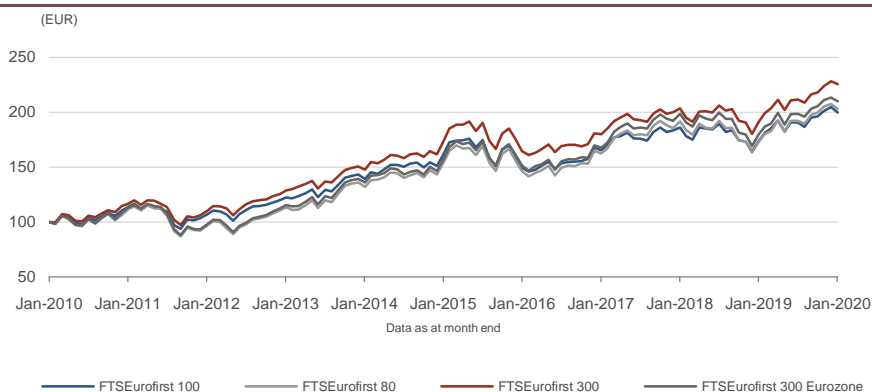
The FTSEurofirst Index Series, created by FTSE Russell and Euronext, provides a comprehensive range of liquid, transparent and tradable pan-European and Eurozone indexes which track equity performance across the region as a whole and across 18 industry sectors. The FTSEurofirst Index Series includes:

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 sector representation.

FTSEurofirst 100 Index - the 60 largest companies ranked by market capitalisation in the FTSE Developed Europe Index and 40 additional companies selected for their size and sector representation.

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	1.8	4.8	-2.3	14.9	20.8	23.8	6.5	4.4	11.6	10.7	13.0
FTSEurofirst 80	1.5	5.5	-2.2	17.2	24.7	31.8	7.6	5.7	12.5	11.6	14.0
FTSEurofirst 300	3.5	6.5	-1.1	17.9	25.3	30.1	7.8	5.4	10.9	10.3	12.1
FTSEurofirst 300 Eurozone	2.1	5.7	-1.6	16.6	25.1	33.6	7.7	6.0	12.2	11.5	13.5

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSEurofirst 100	5.9	-6.4	15.9	19.6	5.5	4.8	5.7	9.4	-10.4	24.5
FTSEurofirst 80	0.6	-13.3	19.5	23.3	5.4	8.7	5.7	12.5	-11.9	26.9
FTSEurofirst 300	11.0	-7.3	17.9	20.2	7.4	8.5	3.1	10.7	-9.9	26.5
FTSEurofirst 300 Eurozone	2.6	-13.7	20.3	24.0	5.3	10.0	5.3	13.2	-11.9	26.0

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	1.2	0.7	0.3	0.6	-7.8	-16.6	-27.4	-27.4
FTSEurofirst 80	1.3	0.7	0.4	0.5	-7.8	-17.8	-26.9	-30.8
FTSEurofirst 300	1.6	0.8	0.4	0.7	-6.7	-15.4	-25.7	-25.7
FTSEurofirst 300 Eurozone	1.3	0.7	0.4	0.5	-7.6	-18.1	-25.7	-30.1

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 %
HSBC Hldgs	UK	Banks	132,819	3.05
AstraZeneca	UK	Pharmaceuticals & Biotechnology	115,835	2.66
SAP	Germany	Software & Computer Services	114,023	2.62
BP	UK	Oil & Gas Producers	108,146	2.48
Total	France	Oil & Gas Producers	106,419	2.44
Totals			577,242	13.25

Top 5 Constituents - FTSEurofirst 80 Index

Constituent	Country	ICB Sector	Net MCap (EURm)	Wgt %
SAP	Germany	Software & Computer Services	114,023	3.89
Total	France	Oil & Gas Producers	106,419	3.63
ASML Holding	Netherlands	Technology Hardware & Equipment	101,678	3.46
LVMH	France	Personal Goods	98,339	3.35
Sanofi	France	Pharmaceuticals & Biotechnology	94,148	3.21
Totals			514,607	17.54

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSEurofirst 300			FTSEurofirst 300 Eurozone		
		No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
0500	Oil & Gas	17	550,483	7.36	9	203,904	5.39
1300	Chemicals	11	222,384	2.97	8	185,004	4.89
1700	Basic Resources	10	199,181	2.66	4	34,305	0.91
2300	Construction & Materials	12	217,829	2.91	7	108,435	2.86
2700	Industrial Goods & Services	50	819,229	10.96	27	497,639	13.15
3300	Automobiles & Parts	12	179,323	2.40	12	179,323	4.74
3500	Food & Beverage	16	615,551	8.23	7	183,166	4.84
3700	Personal & Household Goods	20	657,881	8.80	10	359,029	9.48
4500	Health Care	31	1,188,906	15.90	15	336,844	8.90
5300	Retail	11	180,537	2.41	6	114,684	3.03
5500	Media	6	116,694	1.56	3	46,507	1.23
5700	Travel & Leisure	5	64,381	0.86	2	15,201	0.40
6500	Telecommunications	13	232,672	3.11	7	127,830	3.38
7500	Utilities	17	341,960	4.57	14	263,262	6.95
8300	Banks	31	759,198	10.16	15	363,080	9.59
8500	Insurance	19	445,376	5.96	12	262,372	6.93
8600	Real Estate	7	93,932	1.26	6	82,134	2.17
8700	Financial Services	14	160,253	2.14	4	44,707	1.18
9500	Technology	15	429,875	5.75	10	377,867	9.98
Totals		317	7,475,646	100.00	178	3,785,292	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	2	15,855	0.21	2	15,855	0.42
Belgium	7	111,659	1.49	7	111,659	2.95
Denmark	12	225,619	3.02	-	-	-
Finland	8	131,646	1.76	8	131,646	3.48
France	56	1,325,952	17.74	56	1,325,952	35.03
Germany	46	1,048,219	14.02	46	1,048,219	27.69
Ireland	1	16,807	0.22	1	16,807	0.44
Italy	18	282,738	3.78	18	282,738	7.47
Netherlands	20	486,439	6.51	20	486,439	12.85
Norway	7	64,151	0.86	-	-	-
Poland	2	12,237	0.16	-	-	-
Portugal	3	22,218	0.30	3	22,218	0.59
Spain	17	343,759	4.60	17	343,759	9.08
Sweden	25	272,829	3.65	-	-	-
Switzerland	34	1,206,034	16.13	-	-	-
UK	59	1,909,484	25.54	-	-	-
Totals	317	7,475,646	100.00	178	3,785,292	100.00

Index Characteristics

Attributes	FTSEurofirst 100	FTSEurofirst 80	FTSEurofirst 300	FTSEurofirst 300 Eurozone
Number of constituents	101	80	317	178
Net MCap (EURm)	4,355,434	2,934,701	7,475,646	3,785,292
Dividend Yield %	3.99	3.44	3.49	3.25
Constituent Sizes (Net MCap EURm)				
Average	43,123	36,684	23,582	21,266
Largest	132,819	114,023	287,725	114,023
Smallest	6,448	5,405	192	1,149
Median	33,561	27,825	13,360	12,995
Weight of Largest Constituent (%)	3.05	3.89	3.85	3.01
Top 10 Holdings (% Index MCap)	24.74	30.89	19.56	23.95



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