

# FTSEurofirst Index Series

Data as at: 31 May 2019

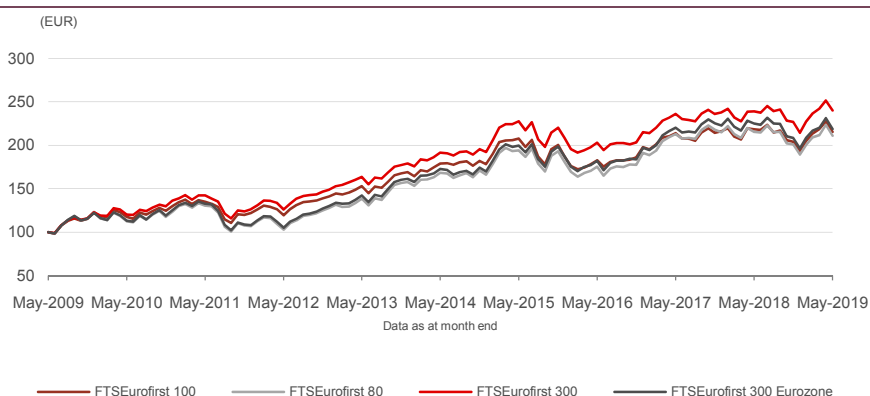
The FTSEurofirst Index Series, created by FTSE Russell and Euronext, provides a comprehensive range of liquid, transparent and tradable pan-European and Eurozone indexes which track equity performance across the region as a whole and across 18 industry sectors. The FTSEurofirst Index Series includes:

**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          | 0.7      | 5.4 | 11.1 | -1.4 | 17.8 | 20.1 | 5.6          | 3.7 | 12.4           | 12.2 | 13.1 |
| FTSEurofirst 80           | 1.0      | 5.1 | 11.4 | -2.0 | 20.4 | 25.5 | 6.4          | 4.6 | 13.2           | 13.2 | 14.3 |
| FTSEurofirst 300          | 1.4      | 5.9 | 12.0 | 0.5  | 18.3 | 25.3 | 5.8          | 4.6 | 12.0           | 11.7 | 12.3 |
| FTSEurofirst 300 Eurozone | 0.8      | 4.9 | 11.4 | -2.9 | 20.2 | 26.6 | 6.3          | 4.8 | 13.0           | 13.0 | 13.9 |

\* 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)             | 2009 | 2010 | 2011  | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018  |
|---------------------------|------|------|-------|------|------|------|------|------|------|-------|
| FTSEurofirst 100          | 30.6 | 5.9  | -6.4  | 15.9 | 19.6 | 5.5  | 4.8  | 5.7  | 9.4  | -10.4 |
| FTSEurofirst 80           | 27.2 | 0.6  | -13.3 | 19.5 | 23.3 | 5.4  | 8.7  | 5.7  | 12.5 | -11.9 |
| FTSEurofirst 300          | 30.9 | 11.0 | -7.3  | 17.9 | 20.2 | 7.4  | 8.5  | 3.1  | 10.7 | -9.9  |
| FTSEurofirst 300 Eurozone | 27.2 | 2.6  | -13.7 | 20.3 | 24.0 | 5.3  | 10.0 | 5.3  | 13.2 | -11.9 |

## 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          | -0.1              | 0.5 | 0.3 | 0.6  | -15.7        | -16.6 | -27.4 | -27.4 |
| FTSEurofirst 80           | -0.1              | 0.5 | 0.3 | 0.5  | -16.8        | -17.8 | -26.9 | -30.8 |
| FTSEurofirst 300          | 0.0               | 0.5 | 0.4 | 0.7  | -14.6        | -15.4 | -25.7 | -25.7 |
| FTSEurofirst 300 Eurozone | -0.2              | 0.5 | 0.3 | 0.6  | -17.4        | -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                        | 146,640         | 3.74         |
| Royal Dutch Shell A | UK      | Oil & Gas Producers          | 124,041         | 3.16         |
| BP                  | UK      | Oil & Gas Producers          | 121,191         | 3.09         |
| Total               | France  | Oil & Gas Producers          | 115,844         | 2.95         |
| SAP                 | Germany | Software & Computer Services | 106,840         | 2.72         |
| <b>Totals</b>       |         |                              | <b>614,557</b>  | <b>15.65</b> |

## Top 5 Constituents - FTSEurofirst 80 Index

| Constituent     | Country     | ICB Sector                   | Net MCap (EURm) | Wgt %        |
|-----------------|-------------|------------------------------|-----------------|--------------|
| Total           | France      | Oil & Gas Producers          | 115,844         | 4.42         |
| SAP             | Germany     | Software & Computer Services | 106,840         | 4.08         |
| LVMH            | France      | Personal Goods               | 83,981          | 3.20         |
| Allianz SE      | Germany     | Nonlife Insurance            | 83,841          | 3.20         |
| Unilever NV CVA | Netherlands | Personal Goods               | 81,630          | 3.11         |
| <b>Totals</b>   |             |                              | <b>472,136</b>  | <b>18.01</b> |

## 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                   | 18               | 614,499          | 9.13          | 9                         | 216,760          | 6.38          |
| 1300          | Chemicals                   | 12               | 199,904          | 2.97          | 9                         | 167,580          | 4.93          |
| 1700          | Basic Resources             | 11               | 193,267          | 2.87          | 4                         | 30,163           | 0.89          |
| 2300          | Construction & Materials    | 13               | 195,362          | 2.90          | 7                         | 94,551           | 2.78          |
| 2700          | Industrial Goods & Services | 47               | 664,874          | 9.88          | 25                        | 413,064          | 12.16         |
| 3300          | Automobiles & Parts         | 13               | 186,661          | 2.77          | 13                        | 186,661          | 5.50          |
| 3500          | Food & Beverage             | 15               | 590,399          | 8.78          | 7                         | 183,360          | 5.40          |
| 3700          | Personal & Household Goods  | 20               | 604,122          | 8.98          | 10                        | 334,745          | 9.86          |
| 4500          | Health Care                 | 30               | 966,156          | 14.36         | 13                        | 264,358          | 7.78          |
| 5300          | Retail                      | 7                | 130,759          | 1.94          | 5                         | 94,289           | 2.78          |
| 5500          | Media                       | 7                | 115,044          | 1.71          | 4                         | 51,657           | 1.52          |
| 5700          | Travel & Leisure            | 8                | 82,824           | 1.23          | 3                         | 19,435           | 0.57          |
| 6500          | Telecommunications          | 12               | 216,744          | 3.22          | 7                         | 126,173          | 3.72          |
| 7500          | Utilities                   | 20               | 280,341          | 4.17          | 16                        | 220,687          | 6.50          |
| 8300          | Banks                       | 35               | 743,099          | 11.05         | 18                        | 346,957          | 10.22         |
| 8500          | Insurance                   | 19               | 408,224          | 6.07          | 13                        | 243,719          | 7.18          |
| 8600          | Real Estate                 | 5                | 70,151           | 1.04          | 5                         | 70,151           | 2.07          |
| 8700          | Financial Services          | 13               | 118,197          | 1.76          | 4                         | 37,904           | 1.12          |
| 9500          | Technology                  | 14               | 346,486          | 5.15          | 9                         | 293,780          | 8.65          |
| <b>Totals</b> |                             | <b>319</b>       | <b>6,727,113</b> | <b>100.00</b> | <b>181</b>                | <b>3,395,993</b> | <b>100.00</b> |

## 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                | 15,056           | 0.22          | 2                         | 15,056           | 0.44          |
| Belgium       | 8                | 109,029          | 1.62          | 8                         | 109,029          | 3.21          |
| Denmark       | 13               | 183,868          | 2.73          | -                         | -                | -             |
| Finland       | 9                | 127,108          | 1.89          | 9                         | 127,108          | 3.74          |
| France        | 54               | 1,177,359        | 17.50         | 54                        | 1,177,359        | 34.67         |
| Germany       | 49               | 954,745          | 14.19         | 49                        | 954,745          | 28.11         |
| Ireland       | 2                | 17,960           | 0.27          | 2                         | 17,960           | 0.53          |
| Italy         | 18               | 247,289          | 3.68          | 18                        | 247,289          | 7.28          |
| Netherlands   | 18               | 397,817          | 5.91          | 18                        | 397,817          | 11.71         |
| Norway        | 7                | 67,673           | 1.01          | -                         | -                | -             |
| Poland        | 4                | 19,610           | 0.29          | -                         | -                | -             |
| Portugal      | 2                | 14,309           | 0.21          | 2                         | 14,309           | 0.42          |
| Spain         | 19               | 335,321          | 4.98          | 19                        | 335,321          | 9.87          |
| Sweden        | 24               | 232,197          | 3.45          | -                         | -                | -             |
| Switzerland   | 33               | 1,044,228        | 15.52         | -                         | -                | -             |
| UK            | 57               | 1,783,543        | 26.51         | -                         | -                | -             |
| <b>Totals</b> | <b>319</b>       | <b>6,727,113</b> | <b>100.00</b> | <b>181</b>                | <b>3,395,993</b> | <b>100.00</b> |

## Index Characteristics

| Attributes                        | FTSEurofirst 100 | FTSEurofirst 80 | FTSEurofirst 300 | FTSEurofirst 300 Eurozone |
|-----------------------------------|------------------|-----------------|------------------|---------------------------|
| Number of constituents            | 96               | 78              | 319              | 181                       |
| Net MCap (EURm)                   | 3,925,753        | 2,621,363       | 6,727,113        | 3,395,993                 |
| Dividend Yield %                  | 4.21             | 3.67            | 3.76             | 3.56                      |
| Constituent Sizes (Net MCap EURm) |                  |                 |                  |                           |
| Average                           | 40,893           | 33,607          | 21,088           | 18,762                    |
| Largest                           | 146,640          | 115,844         | 267,516          | 115,844                   |
| Smallest                          | 6,025            | 5,269           | 162              | 870                       |
| Median                            | 32,457           | 25,568          | 10,938           | 10,268                    |
| Weight of Largest Constituent (%) | 3.74             | 4.42            | 3.98             | 3.41                      |
| Top 10 Holdings (% Index MCap)    | 27.09            | 31.36           | 20.91            | 24.21                     |



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