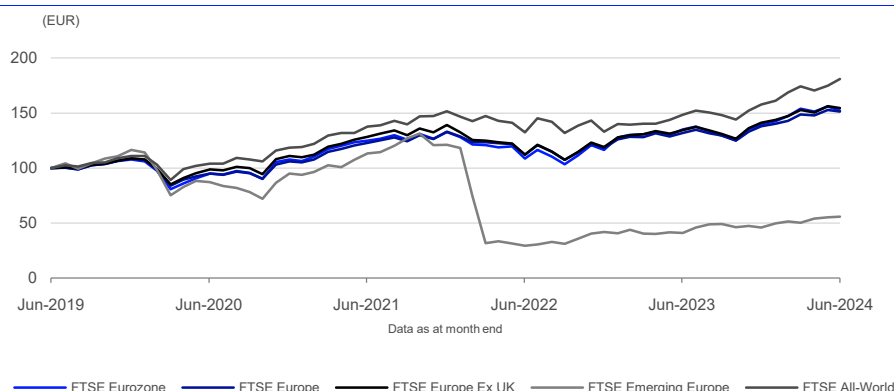


FTSE Eurozone Index

Data as at: 28 June 2024

The FTSE Eurozone Index is part of a range of indexes designed to help European investors benchmark their international investments. The index comprises Large and Mid cap stocks providing coverage of Eurozone markets. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

5-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
FTSE Eurozone	-1.2	8.9	8.9	12.7	21.8	52.1	6.8	8.7	11.0	14.1	18.1
FTSE Europe	1.7	9.6	9.6	14.8	23.2	51.3	7.2	8.6	9.6	12.5	15.9
FTSE Europe Ex UK	1.1	9.5	9.5	14.8	20.4	54.6	6.4	9.1	10.0	13.0	16.2
FTSE Emerging Europe	11.3	21.6	21.6	35.8	-50.8	-44.2	-21.0	-11.0	15.0	60.8	50.4
FTSE All-World	3.7	14.7	14.7	21.9	31.3	80.9	9.5	12.6	8.7	13.0	14.7

* 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

Year-on-Year Performance - Total Return

Index % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Eurozone	4.9	10.5	5.3	13.9	-12.0	26.1	0.0	23.2	-12.1	19.8
FTSE Europe	6.4	9.0	4.1	11.0	-10.1	27.5	-2.7	25.6	-11.2	16.8
FTSE Europe Ex UK	5.8	11.1	4.6	12.4	-10.1	28.4	2.1	25.4	-14.2	18.4
FTSE Emerging Europe	-19.2	-0.5	35.0	6.3	-7.4	46.9	-18.5	27.4	-65.5	9.8
FTSE All-World	19.3	9.6	11.9	9.5	-4.5	29.6	6.9	27.9	-12.3	18.5

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation, the index provides coverage of the Eurozone markets.

Objective

The index is designed for use in 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 index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is 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
FTSE Eurozone	1.2	0.5	0.5	0.5	-10.2	-24.7	-37.9	-37.9
FTSE Europe	1.6	0.6	0.5	0.5	-8.1	-21.4	-35.7	-35.7
FTSE Europe Ex UK	1.6	0.5	0.6	0.5	-8.8	-24.6	-34.9	-34.9
FTSE Emerging Europe	2.4	-0.4	-0.2	-0.1	-9.4	-79.6	-79.6	-79.6
FTSE All-World	2.6	0.7	0.9	0.9	-7.2	-15.9	-33.4	-33.4

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
ASML Holding	Netherlands	Technology Hardware and Equipment	379,253	7.30
SAP	Germany	Software and Computer Services	207,793	4.00
LVMH	France	Personal Goods	175,629	3.38
Siemens AG	Germany	General Industrials	128,978	2.48
TotalEnergies SE	France	Oil Gas and Coal	125,126	2.41
Schneider Electric	France	Electronic and Electrical Equipment	119,432	2.30
Allianz SE	Germany	Non-life Insurance	101,228	1.95
Sanofi	France	Pharmaceuticals and Biotechnology	98,866	1.90
L'Oreal	France	Personal Goods	94,572	1.82
Air Liquide	France	Chemicals	91,136	1.76
Totals			1,522,012	29.32

ICB Industry Breakdown

		FTSE Eurozone			FTSE Europe		
ICB Code	ICB Industry	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
10	Technology	17	849,086	16.35	27	915,669	8.65
15	Telecommunications	12	181,786	3.50	23	264,504	2.50
20	Health Care	24	352,684	6.79	56	1,687,053	15.93
30	Financials	53	986,483	19.00	123	1,970,705	18.61
35	Real Estate	11	54,710	1.05	32	116,176	1.10
40	Consumer Discretionary	46	867,102	16.70	94	1,296,029	12.24
45	Consumer Staples	18	243,455	4.69	49	943,640	8.91
50	Industrials	64	895,716	17.25	156	1,836,849	17.34
55	Basic Materials	20	245,278	4.72	58	535,876	5.06
60	Energy	12	231,036	4.45	26	619,604	5.85
65	Utilities	25	284,479	5.48	47	404,479	3.82
Totals		302	5,191,815	100.00	691	10,590,584	100.00

Index Characteristics

Attributes	FTSE Eurozone	FTSE Europe
Number of constituents	302	691
Net MCap (EURm)	5,191,815	10,590,584
Dividend Yield %	3.13	3.13
Constituent Sizes (Net MCap EURm)		
Average	17,191	15,326
Largest	379,253	411,991
Smallest	141	61
Median	5,971	5,124
Weight of Largest Constituent (%)	7.30	3.89
Top 10 Holdings (% Index MCap)	29.32	22.57

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 May 2000

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (EURm)	Wgt %
Austria	7	33,611	0.65
Belgium	14	148,735	2.86
Finland	14	160,361	3.09
France	69	1,696,671	32.68
Germany	70	1,340,545	25.82
Greece	29	41,512	0.80
Ireland	5	43,894	0.85
Italy	34	450,332	8.67
Netherlands	31	819,534	15.79
Portugal	4	28,110	0.54
Spain	25	428,509	8.25
Totals	302	5,191,815	100.00

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