

# FTSEurofirst Index Series

Data as at: 29 February 2024

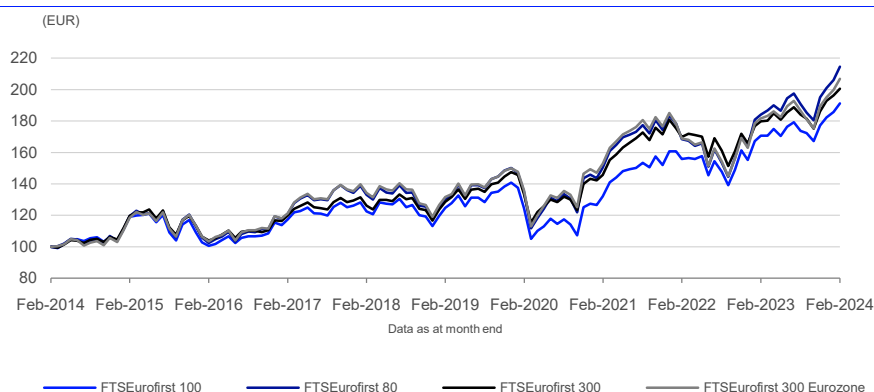
The FTSEurofirst Index Series, created by FTSE Russell and Euronext, provides a comprehensive range of liquid, transparent and tradable pan-European and Eurozone indexes which track equity performance across the region. The FTSEurofirst Index Series includes:

**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	7.9	10.1	5.0	12.1	44.8	53.3	13.1	8.9	11.5	12.4	17.0
FTSEurofirst 80	10.0	12.5	6.8	16.5	42.8	64.4	12.6	10.5	12.7	14.2	18.9
FTSEurofirst 300	7.8	8.9	4.0	11.5	37.6	55.8	11.2	9.3	10.9	12.0	15.4
FTSEurofirst 300 Eurozone	9.2	10.9	6.0	13.8	35.5	57.3	10.7	9.5	12.4	13.9	18.3

\* 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	1.0	1.0	0.5	0.4	-7.6	-16.2	-37.5	-37.5
FTSEurofirst 80	1.3	0.8	0.6	0.5	-9.8	-23.9	-38.3	-38.3
FTSEurofirst 300	1.0	0.9	0.6	0.5	-8.2	-18.5	-34.9	-34.9
FTSEurofirst 300 Eurozone	1.1	0.7	0.5	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	343,075	6.25
LVMH	France	Personal Goods	208,369	3.79
Shell	UK	Oil Gas and Coal	189,761	3.46
SAP	Germany	Software and Computer Services	189,530	3.45
AstraZeneca	UK	Pharmaceuticals and Biotechnology	172,322	3.14
Totals			1,103,058	20.09

Top 5 Constituents - FTSEurofirst 80 Index

Constituent	Country	ICB Sector	Net MCap (EURm)	Wgt %
ASML Holding	Netherlands	Technology Hardware and Equipment	343,075	8.56
LVMH	France	Personal Goods	208,369	5.20
SAP	Germany	Software and Computer Services	189,530	4.73
Siemens AG	Germany	General Industrials	136,275	3.40
TotalEnergies SE	France	Oil Gas and Coal	129,531	3.23
Totals			1,006,781	25.12

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	822,792	8.89	10	772,181	16.10
1510	Telecommunications	13	223,912	2.42	7	163,938	3.42
2010	Health Care	35	1,497,289	16.19	19	331,970	6.92
3010	Banks	31	833,876	9.01	17	486,382	10.14
3020	Financial Services	15	324,596	3.51	5	63,116	1.32
3030	Insurance	17	492,570	5.32	10	306,989	6.40
3510	Real Estate	2	30,024	0.32	1	17,949	0.37
4010	Automobiles and Parts	12	275,083	2.97	11	272,941	5.69
4020	Consumer Products and Services	15	628,357	6.79	9	486,227	10.14
4030	Media	7	183,821	1.99	4	85,406	1.78
4040	Retailers	4	65,737	0.71	1	43,022	0.90
4050	Travel and Leisure	6	85,986	0.93	2	10,707	0.22
4510	Food Beverage and Tobacco	19	652,140	7.05	9	186,673	3.89
4520	Personal Care Drug and Grocery Stores	9	250,721	2.71	4	54,324	1.13
5010	Construction and Materials	14	342,259	3.70	8	158,922	3.31
5020	Industrial Goods and Services	52	1,216,207	13.15	23	658,774	13.73
5510	Basic Resources	10	204,891	2.21	4	40,880	0.85
5520	Chemicals	9	216,858	2.34	6	176,756	3.68
6010	Energy	15	568,498	6.15	9	227,672	4.75
6510	Utilities	19	335,405	3.63	15	252,359	5.26
Totals		317	9,251,020	100.00	174	4,797,191	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	21,521	0.23	3	21,521	0.45
Belgium	7	112,950	1.22	7	112,950	2.35
Denmark	13	514,666	5.56	-	-	-
Finland	8	127,127	1.37	8	127,127	2.65
France	46	1,721,471	18.61	46	1,721,471	35.88
Germany	47	1,258,409	13.60	47	1,258,409	26.23
Ireland	4	39,603	0.43	4	39,603	0.83
Italy	17	373,469	4.04	17	373,469	7.79
Netherlands	22	739,079	7.99	22	739,079	15.41
Norway	7	65,802	0.71	-	-	-
Poland	4	28,642	0.31	-	-	-
Portugal	4	28,131	0.30	4	28,131	0.59
Spain	16	375,431	4.06	16	375,431	7.83
Sweden	29	409,266	4.42	-	-	-
Switzerland	35	1,378,916	14.91	-	-	-
UK	55	2,056,537	22.23	-	-	-
Totals	317	9,251,020	100.00	174	4,797,191	100.00

Index Characteristics

Attributes	FTSEurofirst 100	FTSEurofirst 80	FTSEurofirst 300	FTSEurofirst 300 Eurozone
Number of constituents	101	81	317	174
Net MCap (EURm)	5,490,779	4,008,544	9,251,020	4,797,191
Dividend Yield %	3.34	2.91	3.06	2.91
Constituent Sizes (Net MCap EURm)				
Average	54,364	49,488	29,183	27,570
Largest	343,075	343,075	344,040	343,075
Smallest	1,901	1,901	184	627
Median	41,837	35,572	14,737	13,681
Weight of Largest Constituent (%)	6.25	8.56	3.72	7.15
Top 10 Holdings (% Index MCap)	31.58	37.76	23.85	31.55



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