

FTSE Eurotop 100 Index

Data as at: 31 October 2023

The FTSE Eurotop 100 Index represents the largest 100 European companies by total market capitalisation. The index is maintained with a constant number of constituent companies, with any intra-review company deletions replaced by the highest ranking company on the Reserve List and any eligible fast-entry IPO additions resulting in the lowest ranking constituent being selected for removal.

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
FTSE Eurotop 100	-6.2	-4.3	7.6	11.3	53.7	47.8	15.4	8.1	12.0	12.3	15.4
FTSE Developed Europe Large Cap	-6.8	-4.7	6.4	9.7	45.1	43.2	13.2	7.4	12.0	12.4	15.6

* 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)	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
FTSE Eurotop 100	19.2	7.0	6.9	3.2	9.3	-9.9	26.7	-5.8	27.2	-4.0
FTSE Developed Europe Large Cap	19.8	7.1	7.5	3.5	9.8	-9.7	26.7	-3.6	26.5	-7.4

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Eurotop 100	0.9	1.1	0.5	0.5	-7.0	-14.8	-34.2	-34.2
FTSE Developed Europe Large Cap	0.8	0.9	0.5	0.5	-7.6	-17.4	-34.6	-34.6

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

Drawdown - based on daily data

FEATURES

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.

Top 10 Constituents - FTSE Eurotop 100 Index

Constituent	Country	ICB Sector	Net MCap (EURm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	283,744	4.81
Nestle	Switzerland	Food Producers	272,607	4.62
ASML Holding	Netherlands	Technology Hardware and Equipment	222,792	3.77
Shell	UK	Oil Gas and Coal	203,638	3.45
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	182,050	3.08
AstraZeneca	UK	Pharmaceuticals and Biotechnology	173,816	2.94
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	168,610	2.86
LVMH	France	Personal Goods	166,760	2.82
TotalEnergies SE	France	Oil Gas and Coal	141,533	2.40
SAP	Germany	Software and Computer Services	138,947	2.35
Totals			1,954,496	33.10

ICB Supersector Breakdown

		FTSE Eurotop 100			FTSE Developed Europe Large Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	7	514,451	8.71	9	554,882	7.67
1510	Telecommunications	3	109,517	1.85	9	186,693	2.58
2010	Health Care	14	1,163,504	19.71	22	1,264,731	17.49
3010	Banks	12	525,380	8.90	21	655,272	9.06
3020	Financial Services	5	170,483	2.89	10	230,592	3.19
3030	Insurance	5	283,047	4.79	11	402,405	5.56
4010	Automobiles and Parts	7	174,729	2.96	8	194,338	2.69
4020	Consumer Products and Services	8	461,628	7.82	9	489,111	6.76
4030	Media	2	79,700	1.35	3	109,391	1.51
4040	Retailers	1	34,147	0.58	2	42,472	0.59
4050	Travel and Leisure	-	-	-	2	41,523	0.57
4510	Food Beverage and Tobacco	7	553,476	9.37	15	646,081	8.93
4520	Personal Care Drug and Grocery Stores	2	157,126	2.66	6	231,599	3.20
5010	Construction and Materials	4	146,912	2.49	8	219,559	3.04
5020	Industrial Goods and Services	15	549,583	9.31	31	778,945	10.77
5510	Basic Resources	3	156,241	2.65	5	171,897	2.38
5520	Chemicals	2	121,680	2.06	4	151,169	2.09
6010	Energy	6	519,025	8.79	9	564,121	7.80
6510	Utilities	5	183,644	3.11	13	296,705	4.10
Totals		108	5,904,274	100.00	197	7,231,485	100.00

INFORMATION

Index Universe

FTSE Developed Europe Index

Base Date

31 May 2000

Base Value

1378.97

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 SFTP and email

Currency

EUR, GBP, USD, JPY

Review Dates

Annually in March

History

Available from January 1999

Country Breakdown

Country	FTSE Eurotop 100			FTSE Developed Europe Large Cap		
	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Belgium	1	46,389	0.79	3	84,859	1.17
Denmark	5	329,407	5.58	9	390,181	5.40
Finland	2	47,117	0.80	6	96,315	1.33
France	23	1,284,096	21.75	29	1,393,760	19.27
Germany	18	751,391	12.73	28	915,712	12.66
Ireland	-	-	-	1	11,231	0.16
Italy	6	231,456	3.92	9	273,747	3.79
Netherlands	6	366,555	6.21	12	466,245	6.45
Norway	1	29,516	0.50	2	46,951	0.65
Portugal	-	-	-	2	16,407	0.23
Spain	4	196,379	3.33	13	320,195	4.43
Sweden	6	114,895	1.95	20	272,046	3.76
Switzerland	12	981,185	16.62	27	1,187,699	16.42
UK	24	1,525,888	25.84	36	1,756,137	24.28
Totals	108	5,904,274	100.00	197	7,231,485	100.00

Index Characteristics

Attributes	FTSE Eurotop 100	FTSE Developed Europe Large Cap
Number of constituents	108	197
Net MCap (EURm)	5,904,274	7,231,485
Dividend Yield %	3.44	3.41
Constituent Sizes (Net MCap EURm)		
Average	54,669	36,708
Largest	283,744	283,686
Smallest	3,116	161
Median	38,445	23,546
Weight of Largest Constituent (%)	4.81	3.92
Top 10 Holdings (% Index MCap)	33.10	27.01

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