

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

ICB Code	ICB Supersector	FTSE Eurotop 100			FTSE Developed Europe Large Cap		
		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

© 2023 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) The Yield Book Inc ("YB") and (7) Beyond Ratings S. A. S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Euronext is a trade mark of Euronext ("Partner"). All rights in and to the FTSEurofirst Index Series ("Index") vest in FTSE Russell® and/or its relevant Partner(s).

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659