

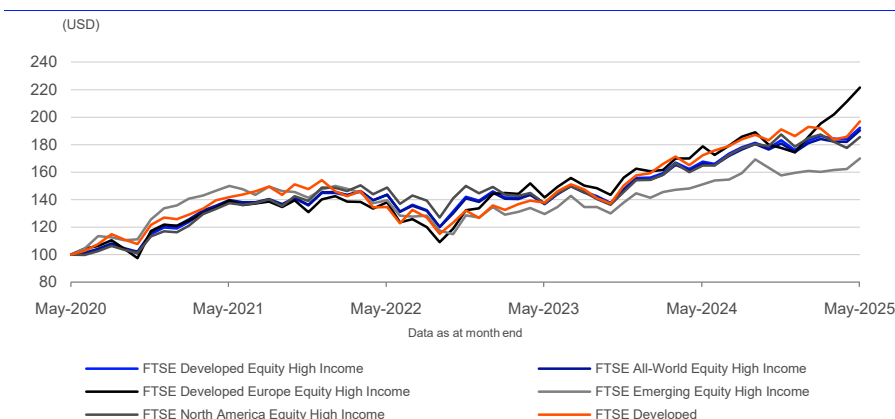
# FTSE Developed Equity High Income Index

Data as at: 30 May 2025

The FTSE Developed Equity High Income Index represents the performance of large and mid-cap companies from Developed markets, which are characterized by higher-than-average dividend yields.

The FTSE Developed Equity High Income Index is part of the FTSE Global Equity High Income Index Series, which is constructed based on the FTSE All-World Index. Stocks with zero or no historical or forecast dividends are screened out, and the bottom fifth percentile of companies with negative one-year returns are also excluded. The remaining stocks are ranked based on their forecast tax adjusted dividend yield and included in the index until the cumulative market capitalization reaches 50%. Please see the index Ground Rules for more information.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed Equity High Income	3.2	5.0	9.2	14.8	33.7	92.3	10.2	14.0	12.6	14.0	14.5
FTSE All-World Equity High Income	3.4	5.2	9.0	14.6	32.7	90.4	9.9	13.7	12.1	13.8	14.1
FTSE Developed Europe Equity High Income	13.5	24.7	27.1	24.0	60.5	121.6	17.1	17.3	17.2	19.5	17.7
FTSE Emerging Equity High Income	6.1	7.8	6.5	12.5	21.9	69.9	6.8	11.2	14.6	15.4	14.2
FTSE North America Equity High Income	-1.1	-1.1	3.9	12.5	24.5	85.4	7.6	13.1	15.3	14.0	14.6
FTSE Developed	2.6	2.9	5.7	14.2	46.2	96.8	13.5	14.5	15.2	14.9	15.7

\* 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

## FEATURES

### Coverage

The index is a subset of the FTSE Global Equity High Income Index Series, which is designed to represent the performance of companies that are characterized by higher-than-average dividend yield based on the FTSE All-World Index, which includes large and mid cap stocks across developed and emerging markets in the FTSE Global Equity Index Series (GEIS).

### Objective

The index is designed for use 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 intra-second 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.

Year-on-Year Performance - Total Return

Index % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Developed Equity High Income	-2.2	11.1	18.5	-10.9	22.0	-1.2	21.0	-3.8	11.7	13.1
FTSE All-World Equity High Income	-3.8	11.5	19.1	-10.4	21.7	-0.5	19.9	-4.8	11.9	12.8
FTSE Developed Europe Equity High Income	-5.3	2.3	24.0	-15.7	19.1	-7.7	15.1	-4.7	21.6	7.3
FTSE Emerging Equity High Income	-21.3	18.0	25.9	-5.8	19.5	4.8	10.3	-14.0	14.0	10.4
FTSE North America Equity High Income	-1.9	16.9	14.9	-7.5	25.0	-0.6	27.3	-2.8	6.6	15.8
FTSE Developed	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2	18.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Equity High Income	1.2	0.7	1.0	0.5	-11.6	-17.1	-19.9	-37.2
FTSE All-World Equity High Income	1.3	0.7	1.0	0.5	-11.4	-16.9	-20.2	-36.9
FTSE Developed Europe Equity High Income	1.4	0.9	1.0	0.4	-13.6	-22.7	-27.8	-44.2
FTSE Emerging Equity High Income	0.8	0.5	0.8	0.3	-15.3	-17.7	-26.7	-35.6
FTSE North America Equity High Income	0.9	0.5	0.9	0.6	-14.2	-15.3	-17.4	-36.9
FTSE Developed	1.0	0.9	0.9	0.7	-16.1	-16.5	-26.1	-34.0

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 (USDm)	Wgt %
Broadcom	USA	Technology Hardware and Equipment	1,111,783	3.70
JPMorgan Chase & Co	USA	Banks	740,650	2.46
Exxon Mobil Corporation	USA	Oil Gas and Coal	449,182	1.49
Procter & Gamble	USA	Personal Care Drug and Grocery Stores	400,305	1.33
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	373,882	1.24
Home Depot	USA	Retailers	364,791	1.21
AbbVie Inc	USA	Pharmaceuticals and Biotechnology	329,263	1.09
Bank of America	USA	Banks	293,435	0.98
Philip Morris International	USA	Tobacco	280,333	0.93
Coca-Cola	USA	Beverages	279,498	0.93
Totals			4,623,122	15.37

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 May 2024

Base Date

20 September 2002

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, JPY, EUR, AUD, CNY, HKD, CAD

Review Dates

Annually in September

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	35	2,238,015	7.44
1510	Telecommunications	35	1,277,000	4.25
2010	Health Care	30	2,297,626	7.64
3010	Banks	99	4,926,228	16.38
3020	Financial Services	66	1,674,738	5.57
3030	Insurance	67	1,767,363	5.88
3510	Real Estate	109	1,386,001	4.61
4010	Automobiles and Parts	38	656,082	2.18
4020	Consumer Products and Services	33	290,667	0.97
4030	Media	10	89,633	0.30
4040	Retailers	23	779,664	2.59
4050	Travel and Leisure	28	517,130	1.72
4510	Food Beverage and Tobacco	49	1,650,568	5.49
4520	Personal Care Drug and Grocery Stores	27	1,110,770	3.69
5010	Construction and Materials	25	313,384	1.04
5020	Industrial Goods and Services	137	3,806,912	12.66
5510	Basic Resources	38	794,004	2.64
5520	Chemicals	38	303,379	1.01
6010	Energy	53	2,348,138	7.81
6510	Utilities	68	1,846,353	6.14
<b>Totals</b>		<b>1008</b>	<b>30,073,655</b>	<b>100.00</b>

## Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	63	1,050,982	3.49
Austria	6	47,155	0.16
Belgium	4	45,239	0.15
Canada	32	1,346,195	4.48
Denmark	3	46,499	0.15
Finland	9	130,083	0.43
France	37	923,146	3.07
Germany	29	1,007,688	3.35
Hong Kong	54	383,121	1.27
Ireland	2	29,791	0.10
Israel	6	66,367	0.22
Italy	21	483,070	1.61
Japan	245	2,421,885	8.05
Korea	54	224,015	0.74
Netherlands	14	204,096	0.68
New Zealand	4	13,321	0.04
Norway	12	101,777	0.34
Poland	5	45,017	0.15
Portugal	3	25,646	0.09
Singapore	32	269,883	0.90
Spain	16	520,851	1.73
Sweden	13	185,920	0.62
Switzerland	12	339,707	1.13
UK	68	2,030,012	6.75
USA	264	18,132,190	60.29
<b>Totals</b>	<b>1008</b>	<b>30,073,655</b>	<b>100.00</b>

Index Characteristics

Attributes	FTSE Developed Equity High Income	FTSE All-World Equity High Income
Number of constituents	1008	1712
Net MCap (USDm)	30,073,655	32,820,304
Dividend Yield %	3.35	3.56
Constituent Sizes (Net MCap USDm)		
Average	29,835	19,171
Largest	1,111,783	1,111,783
Smallest	274	31
Median	9,965	4,117
Weight of Largest Constituent (%)	3.70	3.39
Top 10 Holdings (% Index MCap)	15.37	14.09

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