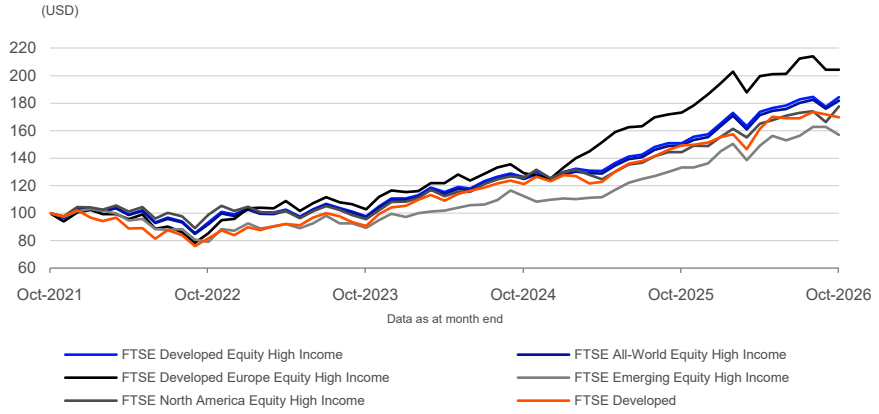
# FTSE Developed Equity High Income Index

Data as at: 30 October 2026

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 | 0.9 | 6.2 | 17.2 | 22.2 | 88.7 | 84.4 | 23.6 | 13.0 | 9.3 | 11.2 | 13.7 |
| FTSE All-World Equity High Income | 0.8 | 6.2 | 17.0 | 21.8 | 87.5 | 81.7 | 23.3 | 12.7 | 9.0 | 11.2 | 13.4 |
| FTSE Developed Europe Equity High Income | -3.8 | 2.3 | 9.5 | 18.0 | 98.6 | 104.3 | 25.7 | 15.4 | 14.3 | 16.1 | 15.8 |
| FTSE Emerging Equity High Income | 0.4 | 5.3 | 15.1 | 17.8 | 75.6 | 56.8 | 20.6 | 9.4 | 13.1 | 14.9 | 13.7 |
| FTSE North America Equity High Income | 2.8 | 7.7 | 19.4 | 23.2 | 86.0 | 77.7 | 23.0 | 12.2 | 10.2 | 11.2 | 14.0 |
| FTSE Developed | 0.4 | 5.1 | 12.1 | 13.6 | 87.0 | 69.6 | 23.2 | 11.1 | 11.6 | 12.3 | 15.1 |

* 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) | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|---|---|---|---|---|
| FTSE Developed Equity High Income | 11.1 | 18.5 | -10.9 | 22.0 | -1.2 | 21.0 | -3.8 | 11.7 | 13.1 | 25.8 |
| FTSE All-World Equity High Income | 11.5 | 19.1 | -10.4 | 21.7 | -0.5 | 19.9 | -4.8 | 11.9 | 12.8 | 25.7 |
| FTSE Developed Europe Equity High Income | 2.3 | 24.0 | -15.7 | 19.1 | -7.7 | 15.1 | -4.7 | 21.6 | 7.3 | 49.2 |
| FTSE Emerging Equity High Income | 18.0 | 25.9 | -5.8 | 19.5 | 4.8 | 10.3 | -14.0 | 14.0 | 10.4 | 24.2 |
| FTSE North America Equity High Income | 16.9 | 14.9 | -7.5 | 25.0 | -0.6 | 27.3 | -2.8 | 6.6 | 15.8 | 18.9 |
| FTSE Developed | 8.2 | 23.9 | -8.6 | 28.0 | 16.7 | 21.4 | -17.8 | 24.2 | 18.2 | 22.8 |

## 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 | 2.3 | 2.1 | 1.0 | 0.8 | -6.9 | -11.6 | -19.9 | -37.2 |
| FTSE All-World Equity High Income | 2.3 | 2.0 | 0.9 | 0.8 | -7.0 | -11.4 | -20.2 | -36.9 |
| FTSE Developed Europe Equity High Income | 1.2 | 1.6 | 1.0 | 0.6 | -9.7 | -13.6 | -27.8 | -44.2 |
| FTSE Emerging Equity High Income | 1.3 | 1.4 | 0.7 | 0.6 | -9.4 | -15.3 | -26.7 | -34.2 |
| FTSE North America Equity High Income | 2.2 | 2.0 | 0.9 | 0.8 | -6.7 | -14.2 | -17.4 | -36.9 |
| FTSE Developed | 1.1 | 1.9 | 0.7 | 0.9 | -9.1 | -16.1 | -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 % |
|---|---|---|---|---|
| JPMorgan Chase & Co | USA | Banks | 898,979 | 2.23 |
| Samsung Electronics | Korea | Telecommunications Equipment | 777,529 | 1.93 |
| ExxonMobil Holdings Corporation | USA | Oil Gas and Coal | 769,038 | 1.90 |
| Johnson & Johnson | USA | Pharmaceuticals and Biotechnology | 656,693 | 1.63 |
| Walmart | USA | Retailers | 540,816 | 1.34 |
| AbbVie Inc | USA | Pharmaceuticals and Biotechnology | 520,828 | 1.29 |
| Chevron | USA | Oil Gas and Coal | 435,896 | 1.08 |
| Cisco Systems | USA | Telecommunications Equipment | 411,903 | 1.02 |
| Procter & Gamble | USA | Personal Care Drug and Grocery Stores | 375,848 | 0.93 |
| Merck & Co | USA | Pharmaceuticals and Biotechnology | 369,005 | 0.91 |
| **Totals** | | | **5,756,535** | **14.26** |

## 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 | 41 | 1,734,124 | 4.29 |
| 1510 | Telecommunications | 37 | 2,321,200 | 5.75 |
| 2010 | Health Care | 38 | 4,066,575 | 10.07 |
| 3010 | Banks | 102 | 6,343,894 | 15.71 |
| 3020 | Financial Services | 58 | 2,246,650 | 5.56 |
| 3030 | Insurance | 65 | 2,509,579 | 6.22 |
| 3510 | Real Estate | 91 | 1,420,141 | 3.52 |
| 4010 | Automobiles and Parts | 41 | 730,702 | 1.81 |
| 4020 | Consumer Products and Services | 35 | 352,467 | 0.87 |
| 4030 | Media | 10 | 298,440 | 0.74 |
| 4040 | Retailers | 27 | 1,607,535 | 3.98 |
| 4050 | Travel and Leisure | 33 | 820,154 | 2.03 |
| 4510 | Food Beverage and Tobacco | 45 | 2,012,476 | 4.98 |
| 4520 | Personal Care Drug and Grocery Stores | 25 | 1,181,642 | 2.93 |
| 5010 | Construction and Materials | 26 | 368,403 | 0.91 |
| 5020 | Industrial Goods and Services | 145 | 4,705,089 | 11.65 |
| 5510 | Basic Resources | 31 | 885,246 | 2.19 |
| 5520 | Chemicals | 31 | 624,511 | 1.55 |
| 6010 | Energy | 53 | 3,951,711 | 9.79 |
| 6510 | Utilities | 76 | 2,197,308 | 5.44 |
| **Totals** | | **1010** | **40,377,849** | **100.00** |

## Country/Market Breakdown

| Country/Market | No. of Cons | Net MCap (USDm) | Wgt % |
|---|---|---|---|
| Australia | 61 | 1,318,923 | 3.27 |
| Austria | 6 | 73,815 | 0.18 |
| Belgium | 4 | 51,353 | 0.13 |
| Canada | 33 | 1,725,998 | 4.27 |
| Denmark | 5 | 188,828 | 0.47 |
| Finland | 6 | 118,621 | 0.29 |
| France | 30 | 866,979 | 2.15 |
| Germany | 27 | 791,953 | 1.96 |
| Greece | 6 | 46,921 | 0.12 |
| Hong Kong | 52 | 449,907 | 1.11 |
| Ireland | 2 | 44,604 | 0.11 |
| Italy | 21 | 568,223 | 1.41 |
| Japan | 247 | 2,988,097 | 7.40 |
| Korea | 51 | 1,199,446 | 2.97 |
| Netherlands | 11 | 234,776 | 0.58 |
| New Zealand | 5 | 15,177 | 0.04 |
| Norway | 12 | 135,224 | 0.33 |
| Poland | 6 | 85,518 | 0.21 |
| Portugal | 4 | 41,344 | 0.10 |
| Singapore | 35 | 373,027 | 0.92 |
| Spain | 18 | 733,580 | 1.82 |
| Sweden | 9 | 180,925 | 0.45 |
| Switzerland | 8 | 538,456 | 1.33 |
| UK | 54 | 2,279,334 | 5.65 |
| USA | 297 | 25,326,821 | 62.72 |
| **Totals** | **1010** | **40,377,849** | **100.00** |

## Index Characteristics

| Attributes | FTSE Developed Equity High Income | FTSE All-World Equity High Income |
|---|---|---|
| Number of constituents | 1010 | 1783 |
| Net MCap (USDm) | 40,377,849 | 44,178,479 |
| Dividend Yield % | 2.76 | 2.92 |
| Constituent Sizes (Net MCap USDm) | | |
| Average | 39,978 | 24,778 |
| Largest | 898,979 | 898,979 |
| Smallest | 19 | 19 |
| Median | 13,887 | 4,809 |
| Weight of Largest Constituent (%) | 2.23 | 2.03 |
| Top 10 Holdings (% Index MCap) | 14.26 | 13.03 |

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