

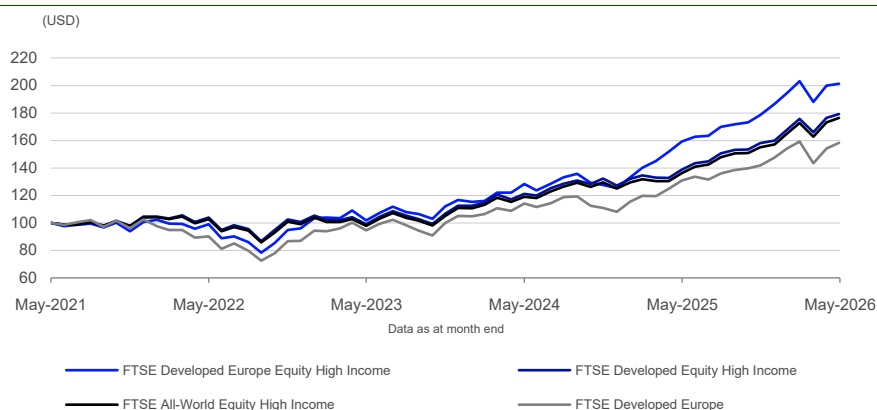
# FTSE Developed Europe Equity High Income Index

Data as at: 29 May 2026

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

The FTSE Developed Europe 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 Europe Equity High Income	-0.9	12.7	7.8	26.5	97.8	101.2	25.5	15.0	13.8	16.6	15.7
FTSE Developed Equity High Income	2.0	13.5	12.1	29.2	80.9	79.3	21.9	12.4	9.1	11.7	13.6
FTSE All-World Equity High Income	2.2	13.8	12.3	29.5	80.4	76.5	21.7	12.0	8.8	11.7	13.4
FTSE Developed Europe	-0.7	11.5	7.2	20.8	67.2	58.2	18.7	9.6	14.8	16.3	16.6

\* 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

## Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
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 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	0.1	26.5	-14.5	24.6	6.6	16.7	-15.3	21.0	2.9	36.5

## 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.

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe Equity High Income	1.9	1.5	1.0	0.6	-9.7	-13.6	-27.8	-44.2
FTSE Developed Equity High Income	3.1	1.9	0.9	0.8	-6.9	-11.6	-19.9	-37.2
FTSE All-World Equity High Income	3.2	1.9	0.9	0.8	-7.0	-11.4	-20.2	-36.9
FTSE Developed Europe	1.4	1.1	0.6	0.6	-11.5	-14.2	-31.2	-35.7

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 %
HSBC Hldgs	UK	Banks	322,281	4.58
Nestle	Switzerland	Food Producers	261,409	3.71
Shell	UK	Oil Gas and Coal	238,988	3.39
Banco Santander	Spain	Banks	183,068	2.60
Allianz SE	Germany	Non-life Insurance	169,324	2.40
TotalEnergies SE	France	Oil Gas and Coal	159,072	2.26
Iberdrola	Spain	Electricity	149,154	2.12
Banco Bilbao Vizcaya Argentaria	Spain	Banks	132,869	1.89
Unicredit	Italy	Banks	130,652	1.85
British American Tobacco	UK	Tobacco	130,147	1.85
<b>Totals</b>			<b>1,876,962</b>	<b>26.65</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	1	23,415	0.33
1510	Telecommunications	15	343,043	4.87
2010	Health Care	4	217,222	3.08
3010	Banks	41	2,080,070	29.53
3020	Financial Services	13	131,591	1.87
3030	Insurance	28	827,493	11.75
3510	Real Estate	13	93,580	1.33
4010	Automobiles and Parts	9	154,823	2.20
4020	Consumer Products and Services	5	26,198	0.37
4030	Media	4	47,096	0.67
4040	Retailers	5	109,139	1.55
4050	Travel and Leisure	6	39,871	0.57
4510	Food Beverage and Tobacco	12	583,069	8.28
4520	Personal Care Drug and Grocery Stores	8	265,292	3.77
5010	Construction and Materials	6	119,217	1.69
5020	Industrial Goods and Services	22	289,433	4.11
5510	Basic Resources	9	259,937	3.69
5520	Chemicals	7	93,780	1.33
6010	Energy	13	692,210	9.83
6510	Utilities	20	647,561	9.19
<b>Totals</b>		<b>241</b>	<b>7,044,041</b>	<b>100.00</b>

## 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

**Country/Market Breakdown**

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Austria	6	71,840	1.02
Belgium	4	56,390	0.80
Denmark	3	52,655	0.75
Finland	8	143,581	2.04
France	33	954,543	13.55
Germany	29	855,000	12.14
Ireland	2	44,734	0.64
Italy	23	606,484	8.61
Netherlands	12	258,443	3.67
Norway	12	128,818	1.83
Poland	6	84,149	1.19
Portugal	4	40,163	0.57
Spain	16	726,914	10.32
Sweden	14	245,671	3.49
Switzerland	10	538,899	7.65
UK	59	2,235,756	31.74
<b>Totals</b>	<b>241</b>	<b>7,044,041</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE Developed Europe Equity High Income	FTSE Developed Equity High Income
Number of constituents	241	985
Net MCap (USDm)	7,044,041	38,992,372
Dividend Yield %	4.18	2.79
Constituent Sizes (Net MCap USDm)		
Average	29,228	39,586
Largest	322,281	2,059,224
Smallest	862	216
Median	12,691	13,458
Weight of Largest Constituent (%)	4.58	5.28
Top 10 Holdings (% Index MCap)	26.65	16.38

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