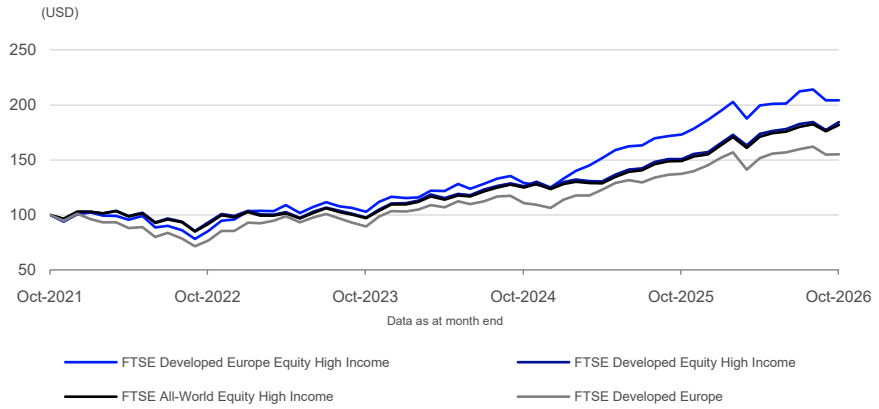
FTSE Developed Europe Equity High Income Index

Data as at: 30 October 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	-3.8	2.3	9.5	18.0	98.6	104.3	25.7	15.4	14.3	16.1	15.8
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	-2.9	2.3	6.8	12.9	73.5	55.2	20.2	9.2	15.2	15.8	16.5

* 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	1.2	1.6	1.0	0.6	-9.7	-13.6	-27.8	-44.2
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	0.8	1.2	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 %
Shell	UK	Oil Gas and Coal	315,426	4.52
HSBC Hldgs	UK	Banks	293,184	4.20
Nestle	Switzerland	Food Producers	264,546	3.79
TotalEnergies SE	France	Oil Gas and Coal	191,000	2.74
Allianz SE	Germany	Non-life Insurance	186,211	2.67
Iberdrola	Spain	Electricity	164,773	2.36
Banco Santander	Spain	Banks	162,942	2.33
Unilever	UK	Personal Care Drug and Grocery Stores	135,488	1.94
Banco Bilbao Vizcaya Argentaria	Spain	Banks	132,102	1.89
BP	UK	Oil Gas and Coal	131,698	1.89
Totals			**1,977,371**	**28.33**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	1	69,888	1.00
1510	Telecommunications	14	273,452	3.92
2010	Health Care	7	354,026	5.07
3010	Banks	43	1,949,370	27.93
3020	Financial Services	11	124,323	1.78
3030	Insurance	26	870,113	12.46
3510	Real Estate	12	82,361	1.18
4010	Automobiles and Parts	9	113,731	1.63
4020	Consumer Products and Services	4	24,945	0.36
4030	Media	4	52,458	0.75
4040	Retailers	5	113,869	1.63
4050	Travel and Leisure	4	24,179	0.35
4510	Food Beverage and Tobacco	12	595,119	8.53
4520	Personal Care Drug and Grocery Stores	8	288,917	4.14
5010	Construction and Materials	5	91,804	1.32
5020	Industrial Goods and Services	17	253,945	3.64
5510	Basic Resources	5	122,681	1.76
5520	Chemicals	7	92,875	1.33
6010	Energy	14	852,426	12.21
6510	Utilities	21	629,971	9.02
Totals		**229**	**6,980,454**	**100.00**

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	73,815	1.06
Belgium	4	51,353	0.74
Denmark	5	188,828	2.71
Finland	6	118,621	1.70
France	30	866,979	12.42
Germany	27	791,953	11.35
Greece	6	46,921	0.67
Ireland	2	44,604	0.64
Italy	21	568,223	8.14
Netherlands	11	234,776	3.36
Norway	12	135,224	1.94
Poland	6	85,518	1.23
Portugal	4	41,344	0.59
Spain	18	733,580	10.51
Sweden	9	180,925	2.59
Switzerland	8	538,456	7.71
UK	54	2,279,334	32.65
Totals	**229**	**6,980,454**	**100.00**

Index Characteristics

Attributes	FTSE Developed Europe Equity High Income	FTSE Developed Equity High Income
Number of constituents	229	1010
Net MCap (USDm)	6,980,454	40,377,849
Dividend Yield %	4.17	2.76
Constituent Sizes (Net MCap USDm)		
Average	30,482	39,978
Largest	315,426	898,979
Smallest	668	19
Median	12,915	13,887
Weight of Largest Constituent (%)	4.52	2.23
Top 10 Holdings (% Index MCap)	28.33	14.26

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