

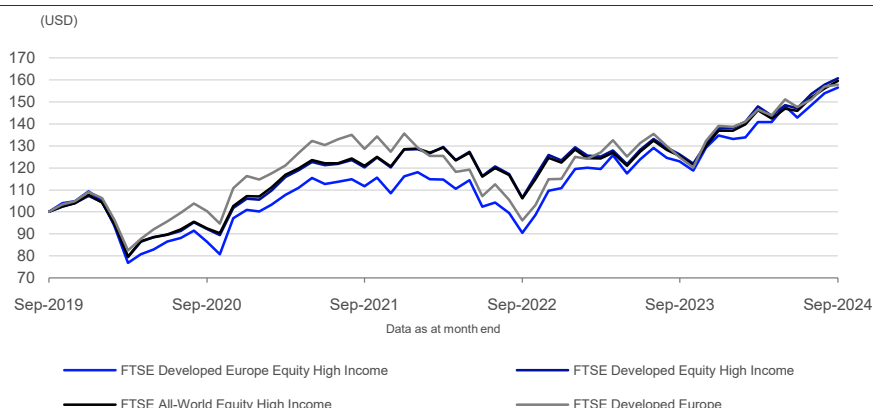
# FTSE Developed Europe Equity High Income Index

Data as at: 30 September 2024

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	9.6	11.2	16.2	27.4	40.3	56.6	11.9	9.4	12.6	17.8	20.5
FTSE Developed Equity High Income	9.3	8.6	16.5	27.3	33.7	60.8	10.2	10.0	9.8	14.4	17.4
FTSE All-World Equity High Income	9.3	9.2	16.6	27.2	31.9	59.6	9.7	9.8	9.5	14.1	17.1
FTSE Developed Europe	6.9	7.8	13.5	26.4	22.8	57.9	7.1	9.6	12.8	17.8	19.3

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Europe Equity High Income	-5.0	-5.3	2.3	24.0	-15.7	19.1	-7.7	15.1	-4.7	21.6
FTSE Developed Equity High Income	4.4	-2.2	11.1	18.5	-10.9	22.0	-1.2	21.0	-3.8	11.7
FTSE All-World Equity High Income	3.8	-3.8	11.5	19.1	-10.4	21.7	-0.5	19.9	-4.8	11.9
FTSE Developed Europe	-5.6	-1.9	0.1	26.5	-14.5	24.6	6.6	16.7	-15.3	21.0

## 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	2.1	0.7	0.5	0.3	-6.1	-27.8	-41.1	-44.2
FTSE Developed Equity High Income	2.7	0.7	0.6	0.5	-6.0	-19.9	-37.2	-37.2
FTSE All-World Equity High Income	2.8	0.6	0.6	0.5	-6.1	-20.2	-36.9	-36.9
FTSE Developed Europe	2.0	0.4	0.5	0.4	-6.5	-31.2	-35.7	-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	204,675	3.69
HSBC Hldgs	UK	Banks	166,199	2.99
Unilever	UK	Personal Care Drug and Grocery Stores	159,902	2.88
Siemens AG	Germany	General Industrials	150,260	2.71
TotalEnergies SE	France	Oil Gas and Coal	131,066	2.36
Allianz SE	Germany	Non-life Insurance	128,431	2.31
Sanofi	France	Pharmaceuticals and Biotechnology	126,239	2.27
Deutsche Telekom	Germany	Telecommunications Service Providers	98,457	1.77
Iberdrola	Spain	Electricity	93,217	1.68
Zurich Insurance Group	Switzerland	Non-life Insurance	87,012	1.57
Totals			1,345,458	24.23

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	1	9,636	0.17
1510	Telecommunications	15	264,588	4.77
2010	Health Care	6	239,780	4.32
3010	Banks	37	1,098,988	19.79
3020	Financial Services	17	156,387	2.82
3030	Insurance	29	675,492	12.17
3510	Real Estate	13	104,300	1.88
4010	Automobiles and Parts	9	177,104	3.19
4020	Consumer Products and Services	8	40,645	0.73
4030	Media	5	60,842	1.10
4040	Retailers	6	107,783	1.94
4050	Travel and Leisure	5	32,926	0.59
4510	Food Beverage and Tobacco	11	293,022	5.28
4520	Personal Care Drug and Grocery Stores	8	295,512	5.32
5010	Construction and Materials	9	195,211	3.52
5020	Industrial Goods and Services	27	485,014	8.74
5510	Basic Resources	11	232,399	4.19
5520	Chemicals	9	89,001	1.60
6010	Energy	13	538,815	9.70
6510	Utilities	21	454,700	8.19
Totals		260	5,552,145	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	7	40,013	0.72
Belgium	4	38,935	0.70
Denmark	3	38,606	0.70
Finland	10	138,591	2.50
France	37	865,235	15.58
Germany	29	872,074	15.71
Ireland	2	21,758	0.39
Italy	21	395,397	7.12
Netherlands	15	183,312	3.30
Norway	12	94,616	1.70
Poland	5	33,682	0.61
Portugal	3	27,235	0.49
Spain	17	420,068	7.57
Sweden	14	168,836	3.04
Switzerland	12	300,358	5.41
UK	69	1,913,429	34.46
Totals	260	5,552,145	100.00

Index Characteristics

Attributes	FTSE Developed Europe Equity High Income	FTSE Developed Equity High Income
Number of constituents	260	1034
Net MCap (USDm)	5,552,145	29,323,540
Dividend Yield %	4.73	3.34
Constituent Sizes (Net MCap USDm)		
Average	21,354	28,359
Largest	204,675	783,278
Smallest	855	264
Median	8,666	9,136
Weight of Largest Constituent (%)	3.69	2.67
Top 10 Holdings (% Index MCap)	24.23	14.65

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