

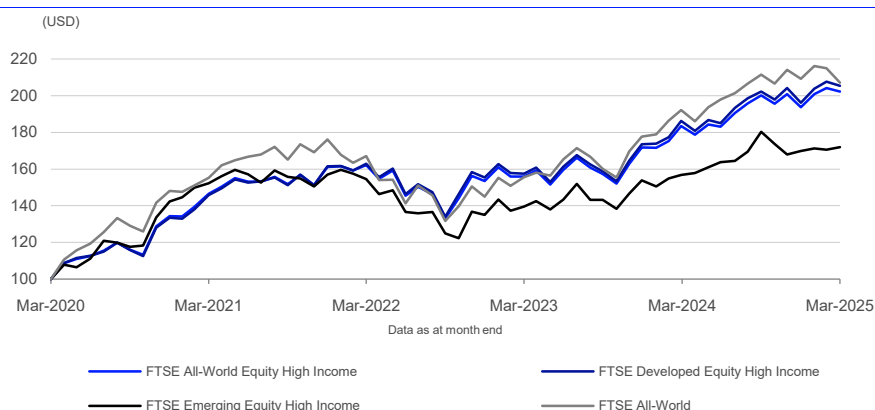
FTSE All-World Equity High Income Index

Data as at: 31 March 2025

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

The FTSE All-World 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 All-World Equity High Income	4.4	1.0	4.4	10.3	24.7	102.3	7.6	15.1	9.4	13.5	14.4
FTSE Developed Equity High Income	4.7	1.6	4.7	10.3	26.1	105.4	8.0	15.5	9.7	13.8	14.7
FTSE Emerging Equity High Income	1.3	-4.5	1.3	9.8	11.3	72.1	3.6	11.5	12.2	14.0	14.4
FTSE All-World	-1.0	-2.1	-1.0	7.8	24.0	107.2	7.4	15.7	11.1	15.0	15.6

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
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 Equity High Income	-2.2	11.1	18.5	-10.9	22.0	-1.2	21.0	-3.8	11.7	13.1
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 All-World	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7

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 All-World Equity High Income	1.1	0.6	1.1	0.5	-6.1	-18.4	-20.2	-36.9
FTSE Developed Equity High Income	1.0	0.6	1.1	0.5	-6.0	-18.5	-19.9	-37.2
FTSE Emerging Equity High Income	0.8	0.3	0.8	0.3	-10.9	-22.0	-26.7	-40.1
FTSE All-World	0.7	0.6	1.0	0.6	-8.2	-22.3	-26.0	-33.7

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 %
Broadcom	USA	Technology Hardware and Equipment	768,975	2.43
JPMorgan Chase & Co	USA	Banks	688,188	2.17
Exxon Mobil Corporation	USA	Oil Gas and Coal	522,201	1.65
Procter & Gamble	USA	Personal Care Drug and Grocery Stores	401,554	1.27
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	399,489	1.26
AbbVie Inc	USA	Pharmaceuticals and Biotechnology	370,679	1.17
Home Depot	USA	Retailers	363,008	1.15
Coca-Cola	USA	Beverages	277,637	0.88
Bank of America	USA	Banks	277,477	0.88
Chevron	USA	Oil Gas and Coal	273,434	0.86
Totals			4,342,642	13.70

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	80	2,174,524	6.86
1510	Telecommunications	68	1,379,915	4.35
2010	Health Care	51	2,500,999	7.89
3010	Banks	210	5,417,240	17.09
3020	Financial Services	99	1,658,489	5.23
3030	Insurance	89	1,836,592	5.79
3510	Real Estate	135	1,434,718	4.53
4010	Automobiles and Parts	51	640,343	2.02
4020	Consumer Products and Services	66	339,288	1.07
4030	Media	17	90,016	0.28
4040	Retailers	38	838,887	2.65
4050	Travel and Leisure	37	542,679	1.71
4510	Food Beverage and Tobacco	87	1,717,577	5.42
4520	Personal Care Drug and Grocery Stores	39	1,100,957	3.47
5010	Construction and Materials	60	325,476	1.03
5020	Industrial Goods and Services	209	3,672,028	11.58
5510	Basic Resources	73	883,126	2.79
5520	Chemicals	68	362,351	1.14
6010	Energy	114	2,901,389	9.15
6510	Utilities	123	1,885,828	5.95
Totals		1714	31,702,421	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 %
Australia	63	948,013	2.99
Austria	6	41,096	0.13
Belgium	4	41,123	0.13
Brazil	28	207,183	0.65
Canada	32	1,242,868	3.92
Chile	1	1,080	0.00
China	376	917,768	2.89
Colombia	2	6,851	0.02
Czech Rep.	3	13,291	0.04
Denmark	3	40,742	0.13
Finland	9	115,970	0.37
France	37	881,009	2.78
Germany	29	944,597	2.98
Greece	11	36,021	0.11
Hong Kong	54	360,385	1.14
Hungary	3	8,916	0.03
India	24	147,754	0.47
Indonesia	21	87,963	0.28
Ireland	2	24,870	0.08
Israel	6	53,939	0.17
Italy	21	440,682	1.39
Japan	245	2,266,849	7.15
Korea	54	188,344	0.59
Kuwait	3	5,506	0.02
Malaysia	30	115,818	0.37
Mexico	10	47,883	0.15
Netherlands	14	182,561	0.58
New Zealand	4	12,405	0.04
Norway	12	102,362	0.32
Philippines	11	22,835	0.07
Poland	5	43,902	0.14
Portugal	3	23,351	0.07
Qatar	12	50,718	0.16
Romania	2	4,899	0.02
Saudi Arabia	20	164,473	0.52
Singapore	32	265,745	0.84
South Africa	14	78,421	0.25
Spain	16	460,319	1.45
Sweden	13	175,835	0.55
Switzerland	12	327,181	1.03
Taiwan	72	518,756	1.64
Thailand	31	86,599	0.27
Turkiye	14	13,208	0.04
UAE	17	111,700	0.35
UK	68	1,909,085	6.02
USA	265	17,961,545	56.66
Totals	1714	31,702,421	100.00

Index Characteristics

Attributes	FTSE All-World Equity High Income
Number of constituents	1714
Net MCap (USDm)	31,702,421
Dividend Yield %	3.59
Constituent Sizes (Net MCap USDm)	
Average	18,496
Largest	768,975
Smallest	31
Median	3,872
Weight of Largest Constituent (%)	2.43
Top 10 Holdings (% Index MCap)	13.70

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