

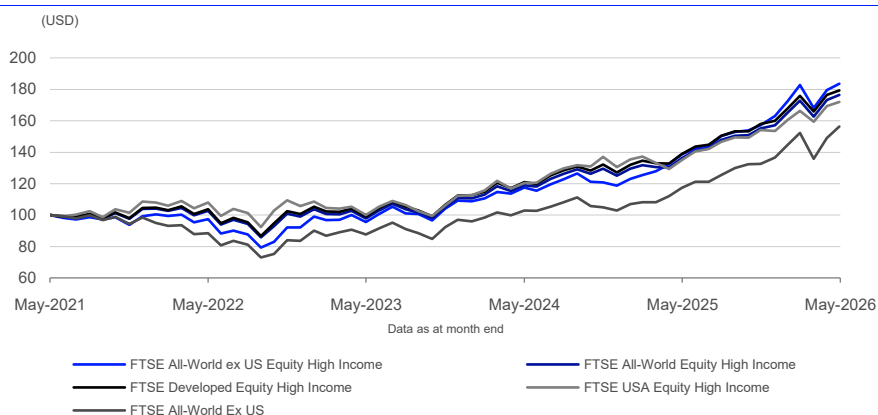
FTSE All-World ex US Equity High Income Index

Data as at: 29 May 2026

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

The FTSE All-World ex US 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 ex US Equity High Income	0.5	16.8	12.6	32.4	92.1	83.7	24.3	12.9	11.1	14.4	14.2
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 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 USA Equity High Income	3.5	11.7	12.1	27.5	72.1	72.1	19.8	11.5	10.2	11.6	13.9
FTSE All-World Ex US	2.8	18.0	14.6	33.3	78.6	56.5	21.3	9.4	13.0	14.6	15.4

* 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 All-World ex US Equity High Income	7.6	23.2	-13.6	18.9	-0.8	13.2	-7.1	18.4	8.7	37.3
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 Equity High Income	11.1	18.5	-10.9	22.0	-1.2	21.0	-3.8	11.7	13.1	25.8
FTSE USA Equity High Income	15.8	14.6	-6.6	24.8	-0.3	26.7	-2.6	6.3	16.2	17.6
FTSE All-World Ex US	5.1	27.5	-13.9	22.2	11.5	8.7	-15.2	16.2	6.1	32.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World ex US Equity High Income	2.8	1.7	0.9	0.7	-9.2	-12.5	-24.7	-40.0
FTSE All-World Equity High Income	3.2	1.9	0.9	0.8	-7.0	-11.4	-20.2	-36.9
FTSE Developed Equity High Income	3.1	1.9	0.9	0.8	-6.9	-11.6	-19.9	-37.2
FTSE USA Equity High Income	2.6	1.7	0.8	0.8	-6.2	-14.6	-17.1	-36.1
FTSE All-World Ex US	2.4	1.4	0.6	0.7	-10.8	-13.3	-28.9	-34.4

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	1.77
Royal Bank Of Canada	Canada	Banks	268,274	1.48
Nestle	Switzerland	Food Producers	261,409	1.44
Shell	UK	Oil Gas and Coal	238,988	1.31
BHP Group	Australia	Industrial Metals and Mining	219,487	1.21
Mitsubishi UFJ Financial	Japan	Banks	206,824	1.14
Toyota Motor	Japan	Automobiles and Parts	202,891	1.12
MediaTek	Taiwan	Technology Hardware and Equipment	201,459	1.11
Commonwealth Bank of Australia	Australia	Banks	198,163	1.09
Toronto-Dominion Com	Canada	Banks	192,094	1.06
Totals			2,311,871	12.71

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	80	1,213,081	6.67
1510	Telecommunications	67	687,936	3.78
2010	Health Care	43	357,699	1.97
3010	Banks	198	5,356,553	29.46
3020	Financial Services	70	539,401	2.97
3030	Insurance	71	1,626,033	8.94
3510	Real Estate	105	440,260	2.42
4010	Automobiles and Parts	49	702,395	3.86
4020	Consumer Products and Services	65	227,876	1.25
4030	Media	13	50,290	0.28
4040	Retailers	38	253,617	1.39
4050	Travel and Leisure	37	148,392	0.82
4510	Food Beverage and Tobacco	85	833,994	4.59
4520	Personal Care Drug and Grocery Stores	32	352,624	1.94
5010	Construction and Materials	57	230,930	1.27
5020	Industrial Goods and Services	180	1,331,109	7.32
5510	Basic Resources	71	903,234	4.97
5520	Chemicals	59	285,538	1.57
6010	Energy	97	1,638,494	9.01
6510	Utilities	108	1,003,838	5.52
Totals		1525	18,183,295	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	62	1,296,365	7.13
Austria	6	71,840	0.40
Belgium	4	56,390	0.31
Brazil	22	281,722	1.55
Canada	31	1,689,070	9.29
Chile	1	639	0.00
China	470	1,194,548	6.57
Colombia	2	10,685	0.06
Czech Rep.	2	5,816	0.03
Denmark	3	52,655	0.29
Finland	8	143,581	0.79
France	33	954,543	5.25
Germany	29	855,000	4.70
Greece	11	44,814	0.25
Hong Kong	54	479,409	2.64
Hungary	3	13,944	0.08
India	35	226,986	1.25
Indonesia	24	65,359	0.36
Ireland	2	44,734	0.25
Israel	4	82,630	0.45
Italy	23	606,484	3.34
Japan	232	3,012,177	16.57
Korea	48	361,120	1.99
Kuwait	1	4,320	0.02
Malaysia	29	135,692	0.75
Mexico	9	103,758	0.57
Netherlands	12	258,443	1.42
New Zealand	5	16,291	0.09
Norway	12	128,818	0.71
Philippines	15	31,314	0.17
Poland	6	84,149	0.46
Portugal	4	40,163	0.22
Qatar	11	50,341	0.28
Romania	3	12,175	0.07
Saudi Arabia	23	185,307	1.02
Singapore	32	342,088	1.88
South Africa	12	148,025	0.81
Spain	16	726,914	4.00
Sweden	14	245,671	1.35
Switzerland	10	538,899	2.96
Taiwan	75	1,078,770	5.93
Thailand	37	120,744	0.66
Turkiye	11	12,657	0.07
UAE	20	132,487	0.73
UK	59	2,235,756	12.30
Totals	1525	18,183,295	100.00

Index Characteristics

Attributes	FTSE All-World ex US Equity High Income
Number of constituents	1525
Net MCap (USDm)	18,183,295
Dividend Yield %	3.87
Constituent Sizes (Net MCap USDm)	
Average	11,923
Largest	322,281
Smallest	60
Median	3,126
Weight of Largest Constituent (%)	1.77
Top 10 Holdings (% Index MCap)	12.71

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info@ftserussell.com

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call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659