

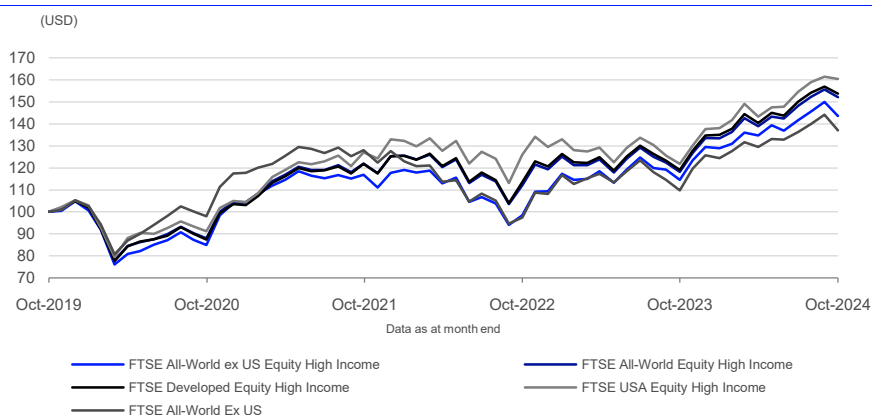
FTSE All-World ex US Equity High Income Index

Data as at: 31 October 2024

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	1.3	6.6	10.9	25.3	22.8	43.6	7.1	7.5	11.0	15.2	18.0
FTSE All-World Equity High Income	2.7	9.5	14.0	28.8	24.8	52.2	7.7	8.8	9.2	14.0	17.2
FTSE Developed Equity High Income	2.4	9.5	14.1	29.1	26.1	53.8	8.0	9.0	9.4	14.3	17.4
FTSE USA Equity High Income	3.7	12.0	16.6	31.7	26.3	60.5	8.1	9.9	10.4	14.6	17.1
FTSE All-World Ex US	0.6	5.9	9.1	24.9	7.1	37.1	2.3	6.5	11.1	15.3	17.3

* 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

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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-World ex US Equity High Income	-3.3	-7.4	7.6	23.2	-13.6	18.9	-0.8	13.2	-7.1	18.4
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 Equity High Income	4.4	-2.2	11.1	18.5	-10.9	22.0	-1.2	21.0	-3.8	11.7
FTSE USA Equity High Income	13.4	0.3	15.8	14.6	-6.6	24.8	-0.3	26.7	-2.6	6.3
FTSE All-World Ex US	-3.0	-4.5	5.1	27.5	-13.9	22.2	11.5	8.7	-15.2	16.2

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	2.2	0.5	0.4	0.3	-7.6	-24.7	-37.9	-40.0
FTSE All-World Equity High Income	3.0	0.5	0.5	0.5	-6.1	-20.2	-36.9	-36.9
FTSE Developed Equity High Income	3.0	0.6	0.5	0.5	-6.0	-19.9	-37.2	-37.2
FTSE USA Equity High Income	2.9	0.5	0.6	0.6	-5.4	-17.1	-36.1	-36.1
FTSE All-World Ex US	2.2	0.2	0.4	0.4	-8.4	-28.1	-34.4	-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 %
Toyota Motor	Japan	Automobiles and Parts	208,795	1.56
Shell	UK	Oil Gas and Coal	208,594	1.56
Royal Bank Of Canada	Canada	Banks	170,181	1.27
HSBC Hldgs	UK	Banks	169,414	1.27
Commonwealth Bank of Australia	Australia	Banks	156,491	1.17
Unilever	UK	Personal Care Drug and Grocery Stores	149,810	1.12
Siemens AG	Germany	General Industrials	143,797	1.08
BHP Group	Australia	Industrial Metals and Mining	140,654	1.05
TotalEnergies SE	France	Oil Gas and Coal	125,098	0.94
Allianz SE	Germany	Non-life Insurance	122,561	0.92
Totals			1,595,396	11.93

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	66	483,783	3.62
1510	Telecommunications	64	561,837	4.20
2010	Health Care	35	330,525	2.47
3010	Banks	195	3,340,691	24.99
3020	Financial Services	79	482,870	3.61
3030	Insurance	78	1,286,901	9.62
3510	Real Estate	107	411,268	3.08
4010	Automobiles and Parts	50	612,928	4.58
4020	Consumer Products and Services	65	199,286	1.49
4030	Media	15	71,873	0.54
4040	Retailers	33	244,865	1.83
4050	Travel and Leisure	31	111,352	0.83
4510	Food Beverage and Tobacco	65	476,424	3.56
4520	Personal Care Drug and Grocery Stores	31	345,980	2.59
5010	Construction and Materials	61	286,572	2.14
5020	Industrial Goods and Services	175	1,253,435	9.37
5510	Basic Resources	65	692,336	5.18
5520	Chemicals	66	249,191	1.86
6010	Energy	99	1,248,062	9.33
6510	Utilities	95	680,339	5.09
Totals		1475	13,370,518	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	66	1,044,575	7.81
Austria	7	38,335	0.29
Belgium	4	35,905	0.27
Brazil	29	215,290	1.61
Canada	33	1,249,928	9.35
Chile	1	943	0.01
China	379	873,606	6.53
Colombia	2	5,423	0.04
Czech Rep.	3	10,381	0.08
Denmark	3	37,167	0.28
Finland	10	128,627	0.96
France	37	825,957	6.18
Germany	29	827,640	6.19
Greece	11	27,927	0.21
Hong Kong	55	368,770	2.76
Hungary	3	8,296	0.06
India	24	168,429	1.26
Indonesia	21	112,755	0.84
Ireland	2	18,939	0.14
Israel	6	40,685	0.30
Italy	21	387,966	2.90
Japan	249	2,194,049	16.41
Korea	56	217,373	1.63
Kuwait	3	5,171	0.04
Malaysia	31	127,675	0.95
Mexico	10	47,429	0.35
Netherlands	15	170,599	1.28
New Zealand	5	15,989	0.12
Norway	12	91,589	0.69
Philippines	11	24,212	0.18
Poland	5	31,189	0.23
Portugal	3	24,436	0.18
Qatar	12	52,036	0.39
Romania	2	4,889	0.04
Saudi Arabia	20	148,479	1.11
Singapore	32	240,241	1.80
South Africa	14	84,382	0.63
Spain	17	399,430	2.99
Sweden	14	162,928	1.22
Switzerland	12	289,600	2.17
Taiwan	73	590,642	4.42
Thailand	33	98,130	0.73
Turkiye	14	14,082	0.11
UAE	17	98,351	0.74
UK	69	1,810,074	13.54
Totals	1475	13,370,518	100.00

Index Characteristics

Attributes	FTSE All-World ex US Equity High Income
Number of constituents	1475
Net MCap (USDm)	13,370,518
Dividend Yield %	4.60
Constituent Sizes (Net MCap USDm)	
Average	9,065
Largest	208,795
Smallest	32
Median	2,878
Weight of Largest Constituent (%)	1.56
Top 10 Holdings (% Index MCap)	11.93

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