

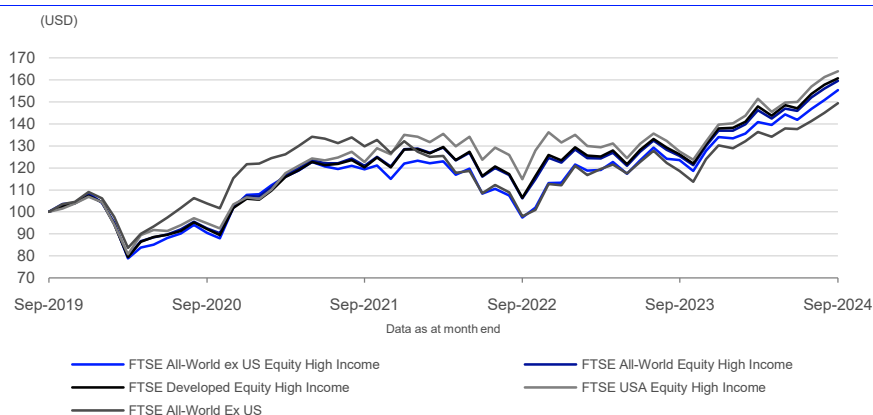
FTSE All-World ex US Equity High Income Index

Data as at: 30 September 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	9.5	10.3	15.9	25.8	30.2	55.4	9.2	9.2	11.3	15.3	17.9
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 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 USA Equity High Income	9.2	8.3	17.3	28.6	33.7	63.9	10.2	10.4	10.8	14.8	17.1
FTSE All-World Ex US	8.5	9.5	14.7	25.9	15.0	49.4	4.8	8.4	11.5	15.4	17.2

* 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	0.6	0.5	0.4	-7.6	-24.7	-37.9	-40.0
FTSE All-World Equity High Income	2.8	0.6	0.6	0.5	-6.1	-20.2	-36.9	-36.9
FTSE Developed Equity High Income	2.7	0.7	0.6	0.5	-6.0	-19.9	-37.2	-37.2
FTSE USA Equity High Income	2.5	0.6	0.6	0.7	-5.4	-17.1	-36.1	-36.1
FTSE All-World Ex US	2.2	0.3	0.5	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	210,744	1.51
Shell	UK	Oil Gas and Coal	204,675	1.46
Royal Bank Of Canada	Canada	Banks	176,026	1.26
HSBC Hldgs	UK	Banks	166,199	1.19
BHP Group	Australia	Industrial Metals and Mining	160,575	1.15
Unilever	UK	Personal Care Drug and Grocery Stores	159,902	1.14
Commonwealth Bank of Australia	Australia	Banks	157,204	1.12
Siemens AG	Germany	General Industrials	150,260	1.07
TotalEnergies SE	France	Oil Gas and Coal	131,066	0.94
Allianz SE	Germany	Non-life Insurance	128,431	0.92
Totals			1,645,080	11.76

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	475,603	3.40
1510	Telecommunications	64	581,804	4.16
2010	Health Care	35	359,991	2.57
3010	Banks	195	3,420,162	24.45
3020	Financial Services	80	500,546	3.58
3030	Insurance	78	1,344,670	9.61
3510	Real Estate	107	443,590	3.17
4010	Automobiles and Parts	50	641,396	4.59
4020	Consumer Products and Services	65	219,161	1.57
4030	Media	15	72,858	0.52
4040	Retailers	33	264,275	1.89
4050	Travel and Leisure	31	117,456	0.84
4510	Food Beverage and Tobacco	65	510,490	3.65
4520	Personal Care Drug and Grocery Stores	31	368,379	2.63
5010	Construction and Materials	61	294,886	2.11
5020	Industrial Goods and Services	175	1,332,125	9.52
5510	Basic Resources	65	754,407	5.39
5520	Chemicals	66	269,520	1.93
6010	Energy	98	1,288,188	9.21
6510	Utilities	95	726,579	5.20
Totals		1475	13,986,087	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	66	1,119,473	8.00
Austria	7	40,013	0.29
Belgium	4	38,935	0.28
Brazil	29	234,246	1.67
Canada	32	1,275,633	9.12
Chile	1	1,070	0.01
China	380	910,069	6.51
Colombia	2	5,697	0.04
Czech Rep.	3	10,470	0.07
Denmark	3	38,606	0.28
Finland	10	138,591	0.99
France	37	865,235	6.19
Germany	29	872,074	6.24
Greece	11	30,055	0.21
Hong Kong	55	393,447	2.81
Hungary	3	8,823	0.06
India	24	183,857	1.31
Indonesia	21	119,154	0.85
Ireland	2	21,758	0.16
Israel	6	38,851	0.28
Italy	21	395,397	2.83
Japan	249	2,277,816	16.29
Korea	56	234,817	1.68
Kuwait	3	5,199	0.04
Malaysia	31	138,933	0.99
Mexico	10	49,222	0.35
Netherlands	15	183,312	1.31
New Zealand	5	16,908	0.12
Norway	12	94,616	0.68
Philippines	11	24,998	0.18
Poland	5	33,682	0.24
Portugal	3	27,235	0.19
Qatar	12	51,933	0.37
Romania	2	5,055	0.04
Saudi Arabia	20	152,215	1.09
Singapore	32	251,969	1.80
South Africa	14	89,180	0.64
Spain	17	420,068	3.00
Sweden	14	168,836	1.21
Switzerland	12	300,358	2.15
Taiwan	73	583,896	4.17
Thailand	33	106,364	0.76
Turkiye	14	15,172	0.11
UAE	17	99,421	0.71
UK	69	1,913,429	13.68
Totals	1475	13,986,087	100.00

Index Characteristics

Attributes	FTSE All-World ex US Equity High Income
Number of constituents	1475
Net MCap (USDm)	13,986,087
Dividend Yield %	4.52
Constituent Sizes (Net MCap USDm)	
Average	9,482
Largest	210,744
Smallest	35
Median	3,022
Weight of Largest Constituent (%)	1.51
Top 10 Holdings (% Index MCap)	11.76

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info@ftserussell.com

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email info@ftserussell.com; or
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