

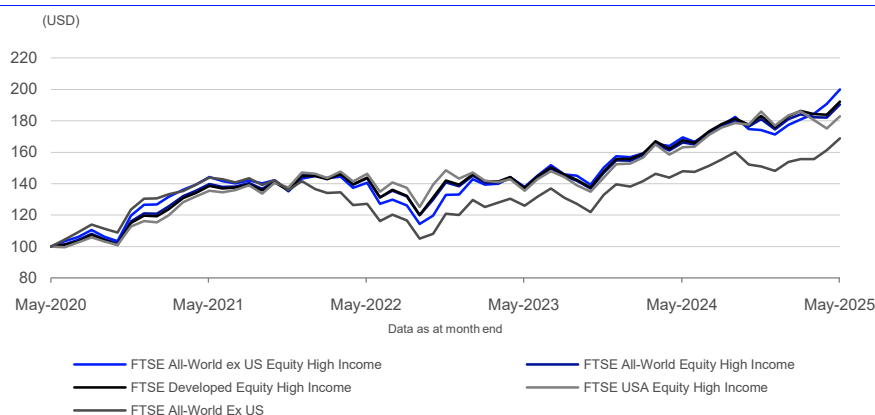
FTSE All-World ex US Equity High Income Index

Data as at: 30 May 2025

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	10.6	14.8	16.8	18.0	42.3	100.0	12.5	14.9	14.8	16.4	14.8
FTSE All-World Equity High Income	3.4	5.2	9.0	14.6	32.7	90.4	9.9	13.7	12.1	13.8	14.1
FTSE Developed Equity High Income	3.2	5.0	9.2	14.8	33.7	92.3	10.2	14.0	12.6	14.0	14.5
FTSE USA Equity High Income	-1.7	-1.6	3.4	12.1	25.0	82.9	7.7	12.8	15.7	14.0	14.5
FTSE All-World Ex US	8.5	11.8	13.9	14.1	32.8	68.8	9.9	11.0	14.9	16.2	14.9

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE All-World ex US Equity High Income	-7.4	7.6	23.2	-13.6	18.9	-0.8	13.2	-7.1	18.4	8.7
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 USA Equity High Income	0.3	15.8	14.6	-6.6	24.8	-0.3	26.7	-2.6	6.3	16.2
FTSE All-World Ex US	-4.5	5.1	27.5	-13.9	22.2	11.5	8.7	-15.2	16.2	6.1

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	1.2	0.8	1.0	0.4	-12.5	-19.4	-24.7	-40.0
FTSE All-World Equity High Income	1.3	0.7	1.0	0.5	-11.4	-16.9	-20.2	-36.9
FTSE Developed Equity High Income	1.2	0.7	1.0	0.5	-11.6	-17.1	-19.9	-37.2
FTSE USA Equity High Income	0.8	0.6	0.9	0.6	-14.6	-15.1	-17.1	-36.1
FTSE All-World Ex US	0.9	0.6	0.7	0.4	-13.3	-18.7	-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 %
Toyota Motor	Japan	Automobiles and Parts	222,044	1.51
HSBC Hldgs	UK	Banks	210,220	1.43
Shell	UK	Oil Gas and Coal	200,912	1.37
Commonwealth Bank of Australia	Australia	Banks	189,515	1.29
Siemens AG	Germany	General Industrials	178,518	1.22
Royal Bank Of Canada	Canada	Banks	178,220	1.21
Mitsubishi UFJ Financial	Japan	Banks	156,562	1.07
Unilever	UK	Personal Care Drug and Grocery Stores	154,693	1.05
Allianz SE	Germany	Non-life Insurance	152,334	1.04
Deutsche Telekom	Germany	Telecommunications Service Providers	124,186	0.85
Totals			1,767,203	12.03

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	63	465,023	3.17
1510	Telecommunications	63	638,523	4.35
2010	Health Care	35	342,252	2.33
3010	Banks	194	4,070,854	27.72
3020	Financial Services	78	540,848	3.68
3030	Insurance	77	1,511,637	10.29
3510	Real Estate	105	425,738	2.90
4010	Automobiles and Parts	49	629,203	4.28
4020	Consumer Products and Services	63	205,400	1.40
4030	Media	15	69,054	0.47
4040	Retailers	32	244,407	1.66
4050	Travel and Leisure	30	113,516	0.77
4510	Food Beverage and Tobacco	66	519,556	3.54
4520	Personal Care Drug and Grocery Stores	31	377,956	2.57
5010	Construction and Materials	59	340,933	2.32
5020	Industrial Goods and Services	171	1,338,755	9.11
5510	Basic Resources	65	652,203	4.44
5520	Chemicals	62	235,891	1.61
6010	Energy	95	1,192,080	8.12
6510	Utilities	95	774,285	5.27
Totals		1448	14,688,114	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	63	1,050,982	7.16
Austria	6	47,155	0.32
Belgium	4	45,239	0.31
Brazil	28	206,571	1.41
Canada	32	1,346,195	9.17
Chile	1	1,083	0.01
China	376	920,085	6.26
Colombia	1	1,978	0.01
Czech Rep.	3	14,073	0.10
Denmark	3	46,499	0.32
Finland	9	130,083	0.89
France	37	923,146	6.28
Germany	29	1,007,688	6.86
Greece	11	42,732	0.29
Hong Kong	54	383,121	2.61
Hungary	3	9,695	0.07
India	24	152,886	1.04
Indonesia	21	97,119	0.66
Ireland	2	29,791	0.20
Israel	6	66,367	0.45
Italy	21	483,070	3.29
Japan	245	2,421,885	16.49
Korea	54	224,015	1.53
Kuwait	3	5,584	0.04
Malaysia	30	120,259	0.82
Mexico	10	57,441	0.39
Netherlands	14	204,096	1.39
New Zealand	4	13,321	0.09
Norway	12	101,777	0.69
Philippines	11	24,647	0.17
Poland	5	45,017	0.31
Portugal	3	25,646	0.17
Qatar	12	52,212	0.36
Romania	2	4,971	0.03
Saudi Arabia	20	152,238	1.04
Singapore	32	269,883	1.84
South Africa	14	82,176	0.56
Spain	16	520,851	3.55
Sweden	13	185,920	1.27
Switzerland	12	339,707	2.31
Taiwan	72	581,664	3.96
Thailand	31	87,280	0.59
Turkiye	14	11,618	0.08
UAE	17	120,338	0.82
UK	68	2,030,012	13.82
Totals	1448	14,688,114	100.00

Index Characteristics

Attributes	FTSE All-World ex US Equity High Income
Number of constituents	1448
Net MCap (USDm)	14,688,114
Dividend Yield %	4.47
Constituent Sizes (Net MCap USDm)	
Average	10,144
Largest	222,044
Smallest	31
Median	3,030
Weight of Largest Constituent (%)	1.51
Top 10 Holdings (% Index MCap)	12.03

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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