

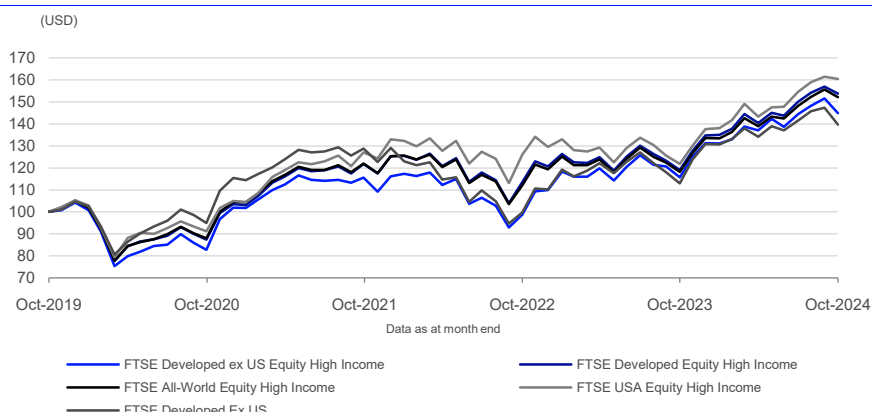
FTSE Developed ex US Equity High Income Index

Data as at: 31 October 2024

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

The FTSE Developed 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 Developed ex US Equity High Income	0.3	5.7	10.4	25.1	25.4	44.9	7.8	7.7	11.6	16.0	18.7
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 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 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 Developed Ex US	-1.3	4.1	6.8	23.7	8.5	39.7	2.8	6.9	11.9	16.2	18.1

* 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 Developed ex US Equity High Income	-3.4	-4.8	5.9	22.7	-15.3	18.7	-2.2	14.0	-5.4	19.5
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 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 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 Developed Ex US	-4.0	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex US Equity High Income	2.1	0.5	0.4	0.3	-7.9	-24.5	-38.9	-41.8
FTSE Developed Equity High Income	3.0	0.6	0.5	0.5	-6.0	-19.9	-37.2	-37.2
FTSE All-World Equity High Income	3.0	0.5	0.5	0.5	-6.1	-20.2	-36.9	-36.9
FTSE USA Equity High Income	2.9	0.5	0.6	0.6	-5.4	-17.1	-36.1	-36.1
FTSE Developed Ex US	1.9	0.2	0.4	0.4	-8.5	-28.3	-34.7	-34.7

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 %
Toyota Motor	Japan	Automobiles and Parts	208,795	1.96
Shell	UK	Oil Gas and Coal	208,594	1.96
Royal Bank Of Canada	Canada	Banks	170,181	1.60
HSBC Hldgs	UK	Banks	169,414	1.59
Commonwealth Bank of Australia	Australia	Banks	156,491	1.47
Unilever	UK	Personal Care Drug and Grocery Stores	149,810	1.41
Siemens AG	Germany	General Industrials	143,797	1.35
BHP Group	Australia	Industrial Metals and Mining	140,654	1.32
TotalEnergies SE	France	Oil Gas and Coal	125,098	1.17
Allianz SE	Germany	Non-life Insurance	122,561	1.15
Totals			1,595,396	14.98

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	19	106,020	1.00
1510	Telecommunications	30	427,592	4.01
2010	Health Care	14	300,486	2.82
3010	Banks	85	2,526,918	23.72
3020	Financial Services	44	385,142	3.62
3030	Insurance	56	1,121,661	10.53
3510	Real Estate	81	341,594	3.21
4010	Automobiles and Parts	37	583,898	5.48
4020	Consumer Products and Services	32	144,321	1.35
4030	Media	8	69,297	0.65
4040	Retailers	18	170,968	1.61
4050	Travel and Leisure	22	94,079	0.88
4510	Food Beverage and Tobacco	27	380,076	3.57
4520	Personal Care Drug and Grocery Stores	19	330,921	3.11
5010	Construction and Materials	26	243,698	2.29
5020	Industrial Goods and Services	102	1,143,981	10.74
5510	Basic Resources	31	574,079	5.39
5520	Chemicals	35	179,714	1.69
6010	Energy	36	963,822	9.05
6510	Utilities	40	563,720	5.29
Totals		762	10,651,991	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	66	1,044,575	9.81
Austria	7	38,335	0.36
Belgium	4	35,905	0.34
Canada	33	1,249,928	11.73
Denmark	3	37,167	0.35
Finland	10	128,627	1.21
France	37	825,957	7.75
Germany	29	827,640	7.77
Hong Kong	55	368,770	3.46
Ireland	2	18,939	0.18
Israel	6	40,685	0.38
Italy	21	387,966	3.64
Japan	249	2,194,049	20.60
Korea	56	217,373	2.04
Netherlands	15	170,599	1.60
New Zealand	5	15,989	0.15
Norway	12	91,589	0.86
Poland	5	31,189	0.29
Portugal	3	24,436	0.23
Singapore	32	240,241	2.26
Spain	17	399,430	3.75
Sweden	14	162,928	1.53
Switzerland	12	289,600	2.72
UK	69	1,810,074	16.99
Totals	762	10,651,991	100.00

Index Characteristics

Attributes	FTSE Developed ex US Equity High Income
Number of constituents	762
Net MCap (USDm)	10,651,991
Dividend Yield %	4.39
Constituent Sizes (Net MCap USDm)	
Average	13,979
Largest	208,795
Smallest	244
Median	5,243
Weight of Largest Constituent (%)	1.96
Top 10 Holdings (% Index MCap)	14.98

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