

FTSE Global Equity High Income Index Series



Overview

The FTSE Global Equity High Income Index Series is designed to represent the performance of companies that are characterised 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).

The FTSE All-World Equity High Income Index represents the highest dividend-paying large and mid cap stocks across developed and emerging markets, constructed based on eight regional universes. Additional regional and country-level indices are available.¹

Construction and Methodology:

Membership	<ul style="list-style-type: none">– The FTSE Global Equity High Income Index Series includes the highest ranked 50% of constituents by market cap from each of the eight regions used to construct the FTSE All-World Index (Large Cap and Mid Cap stocks across developed and emerging markets).– Stocks with the highest forecast tax-adjusted dividend yields are included.
Exclusions	<ul style="list-style-type: none">– Companies that have not paid a dividend in the twelve months prior to the cut-off date.– Companies with zero or no twelve-month forecast dividend yield.– Companies in the bottom fifth percentile of companies with negative twelve-month returns.
Weighting	<ul style="list-style-type: none">– Market cap weighted.
Maintenance	<ul style="list-style-type: none">– Reviewed annually in September– Reviewed quarterly to remove companies with zero 12-month forecast dividend yield and zero 12-month trailing dividend.

Features

Diversified offering

Constituents are ranked based on their forecast tax adjusted dividend yield to create a more diversified index with lower tracking error.

Tailored and practical

Tax rates are applied to forecast dividend yields based on the tax domicile of the company.

Reduced dividend disappointment

Constituents with zero or no historical or forecast dividends are screened out. The bottom fifth percentile of companies with negative one-year returns are also excluded.

Transparency and Governance

Managed according to a publicly available, transparent rule set and in accordance with FTSE Russell's global best practice standards of index governance.

¹ Refer to the index ground rules for additional information.



About FTSE Russell

FTSE Russell is a leading global provider of index and benchmark solutions, spanning diverse asset classes and investment objectives. As a trusted investment partner we help investors make better-informed investment decisions, manage risk, and seize opportunities.

Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

Contact Us

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